LATINOS TRADING

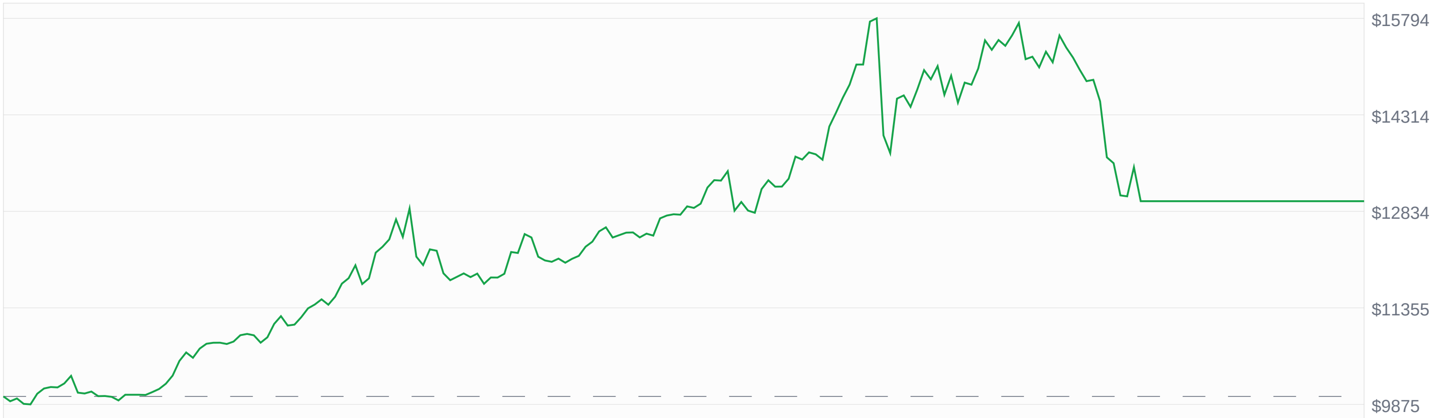
BACKTEST REPORT

Backtest #33523 · GC=F · EVO_GG1RSISNIP_v1602

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1602 strategy on GC=F generated a +29.90% ROI with a perfect 100% win rate, driven by a single trade that resulted in a 17.75% maximum drawdown. Despite a respectable Sharpe ratio of 1.34, the statistical significance of these results is negligible given only two total trades, rendering the high win rate a statistical anomaly rather than a robust signal. The extreme sensitivity to a single outcome suggests the strategy lacks the resilience required for institutional deployment in volatile commodity markets. We must immediately expand the backtest window or adjust entry filters to validate performance across a larger sample size before considering live capital allocation.

ADDITIONAL METRICS

CAGR	**29.90%**
Sortino Ratio	**1.03**
Turnover	**4.30x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12990.02**