LATINOS TRADING

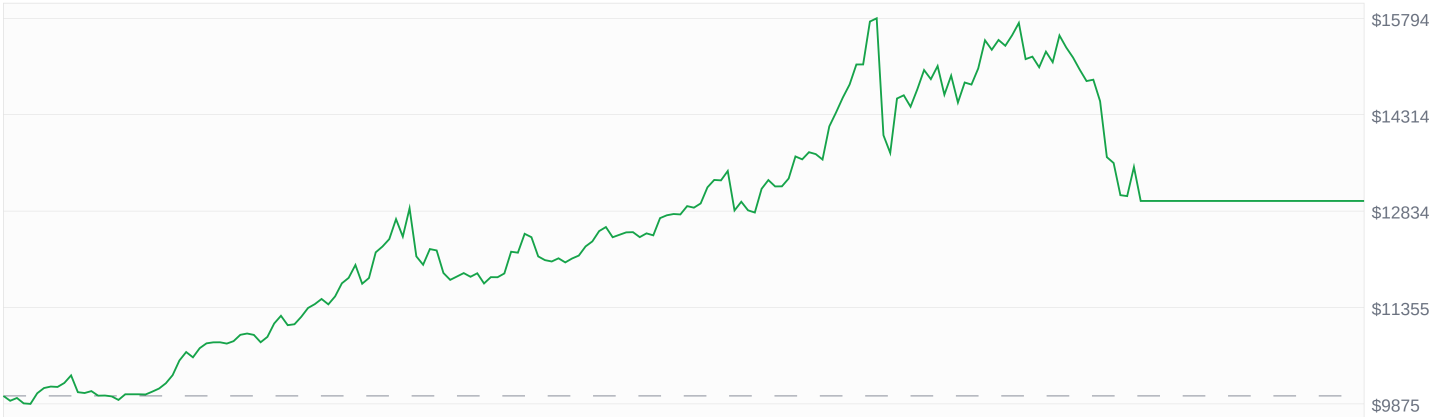
BACKTEST REPORT

Backtest #35745 · GC=F · EVO_GG1RSISNIP_v286

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 strategy generated a 29.90% return with a perfect win rate on only two trades, which severely limits statistical significance for any robust conclusion. While the 1.34 Sharpe ratio and 17.75% maximum drawdown suggest acceptable risk, the sample size is too small to validate the edge or confirm the stability of the EVO_GG1RSISNIP_v286 logic. A more reliable assessment requires running a longer backtest on GC=F to capture various market regimes and verify if the 100% win rate is an outlier or a consistent pattern. The next step is to expand the historical lookback period and test against a wider range of parameters to ensure the results are not a result of overfitting to a specific short-term event.

ADDITIONAL METRICS

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

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