LATINOS TRADING

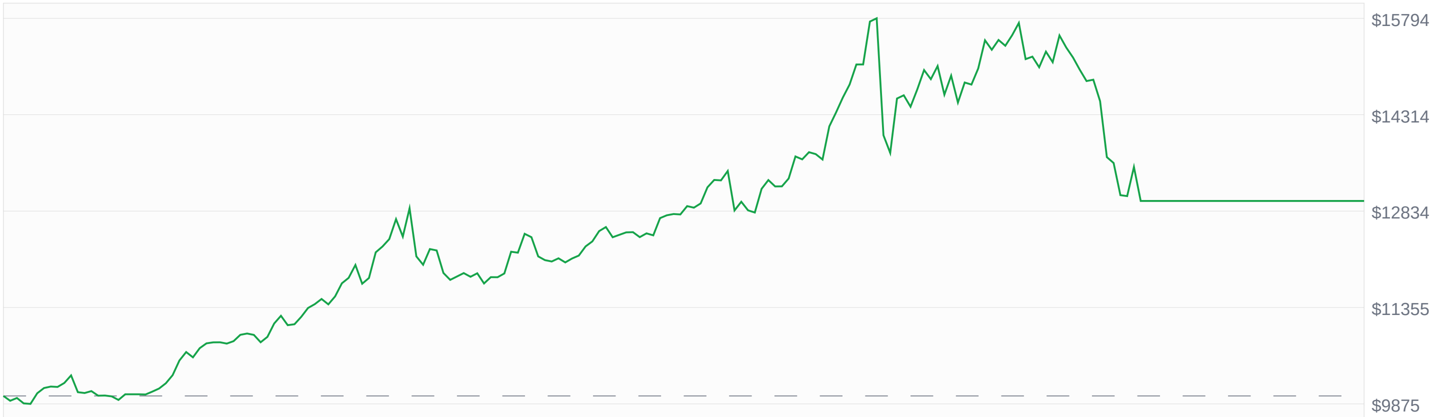
BACKTEST REPORT

Backtest #35805 · GC=F · EVO_GG1RSISNIP_v318

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_v318 strategy delivered a +29.90% ROI on GC=F, driven by a perfect 100% win rate across just two trades. However, the extremely low trade count renders the 1.34 Sharpe ratio statistically insignificant and the 17.75% drawdown highly volatile. Such a small sample size fails to validate robustness or capture typical market variance. The next step is to expand the backtest window to include more trading sessions and compare performance against a broader benchmark.

ADDITIONAL METRICS

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