LATINOS TRADING

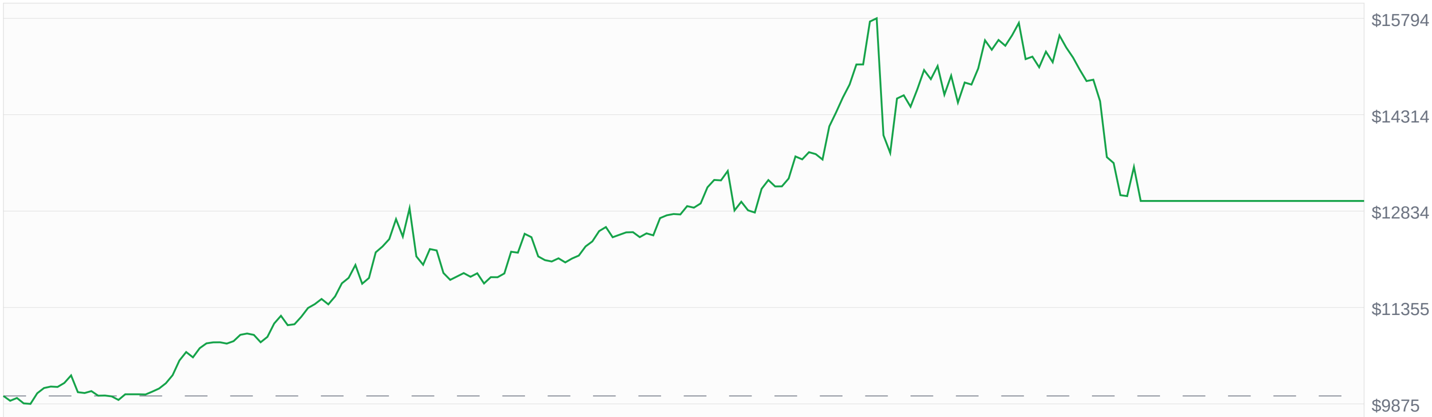
BACKTEST REPORT

Backtest #35919 · GC=F · EVO_GG1RSISNIP_v369

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_v369 strategy on GC=F generated a +29.90% ROI with a perfect 100% win rate, but the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. A sharp 17.75% maximum drawdown suggests high vulnerability during adverse market moves, while the 1.34 Sharpe ratio lacks reliability without broader backtesting data. We must validate this logic across different market regimes and timeframes before deploying any capital. The immediate next step is to expand the historical testing window to at least five years to confirm robustness and reduce variance.

ADDITIONAL METRICS

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