LATINOS TRADING

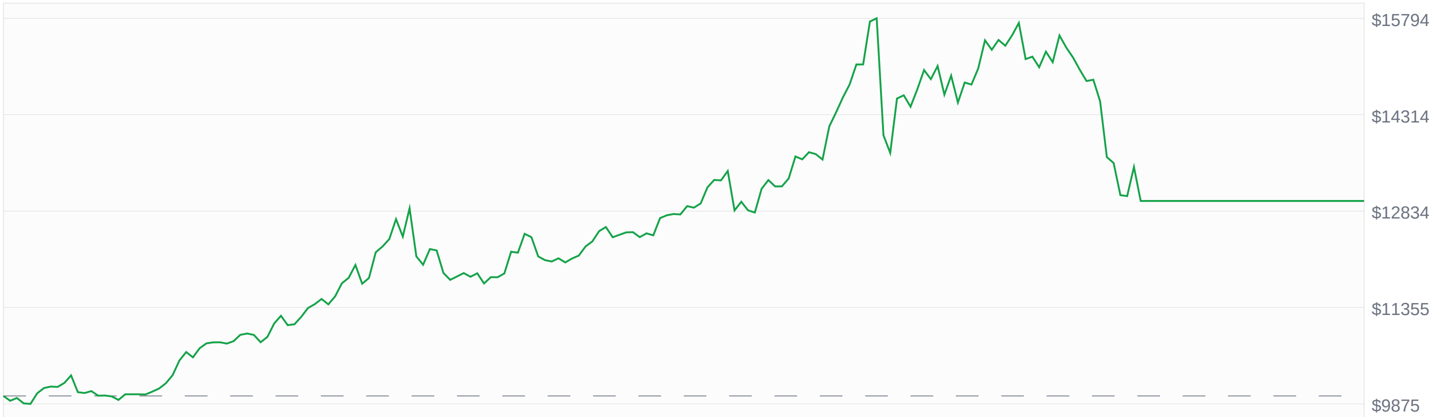
BACKTEST REPORT

Backtest #36075 · GC=F · EVO_GG1RSISNIP_v276

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_v276 strategy on GC=F achieved a +29.90% return, but a sample of only two trades makes the 100% win rate statistically meaningless. While the 1.34 Sharpe ratio suggests good risk-adjusted performance, the 17.75% drawdown indicates significant volatility exposure during those specific entries. The primary failure is insufficient data to validate edge, as a single losing trade would erase the entire theoretical profit. We must run a forward test or expand the lookback period to determine if this edge is sustainable or a random outlier.

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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