LATINOS TRADING

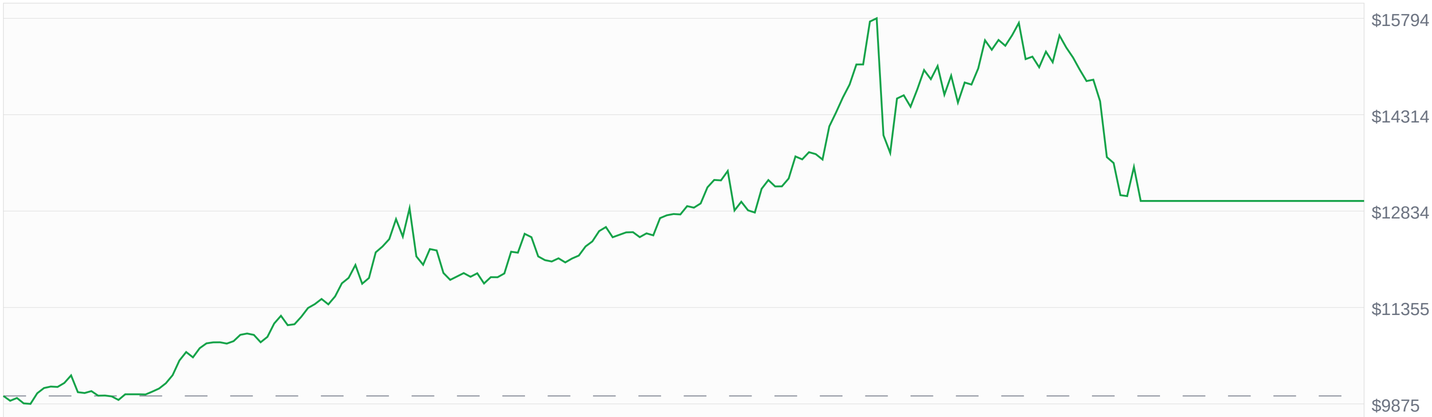
BACKTEST REPORT

Backtest #36690 · 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 on GC=F delivered a 29.90% return with a perfect 100% win rate, yet the statistical significance is negligible given only two trades. A maximum drawdown of 17.75% combined with a Sharpe ratio of 1.34 suggests high volatility and potential overfitting to recent market conditions. We must treat these results as a data point rather than a validated edge, recognizing that sample size is too small to predict future performance reliably. The next step is to expand the backtest window to include different market regimes and increase the transaction count to validate robustness.

ADDITIONAL METRICS

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