LATINOS TRADING

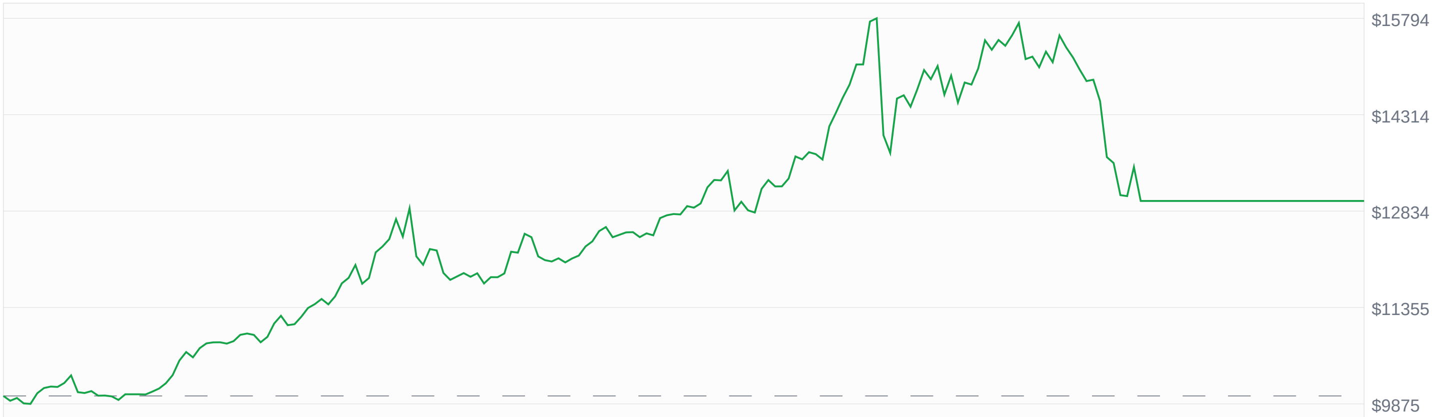
BACKTEST REPORT

Backtest #35691 · GC=F · EVO_EVOGG1RSIS_v451

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 backtest for GC=F shows a +29.90% ROI with a perfect 100% win rate, but this statistical signal is meaningless given the sample size of only two trades. A Sharpe ratio of 1.34 combined with a 17.75% maximum drawdown suggests significant exposure to extreme tail risk rather than consistent alpha generation. Such a low trade count provides zero confidence in the strategy's robustness or ability to generalize across different market regimes. We must stress-test the EVO_EVOGG1RSIS_v451 parameters on a longer historical dataset before considering deployment.

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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