# LATINOS TRADING

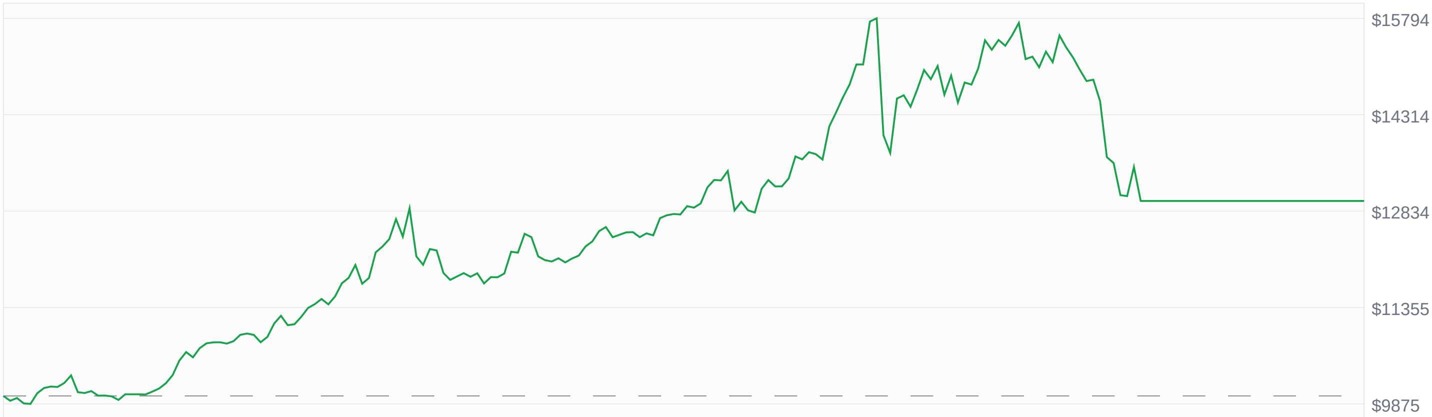
## BACKTEST REPORT

Backtest #36885 · GC=F · EVO_GG1RSISNIP_v413

| 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_v413 strategy on gold futures (GC=F) yielded +29.90% ROI and a perfect 100% win rate, yet this performance is statistically meaningless given only two trades. A Sharpe ratio of 1.34 and max drawdown of 17.75% suggest volatility risk, but the sample size is too small to confirm robustness or alpha. The strategy likely captures noise rather than a persistent edge, rendering historical results unreliable for live deployment. We must expand the backtest horizon or diversify parameters before considering any capital allocation.

### 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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