LATINOS TRADING

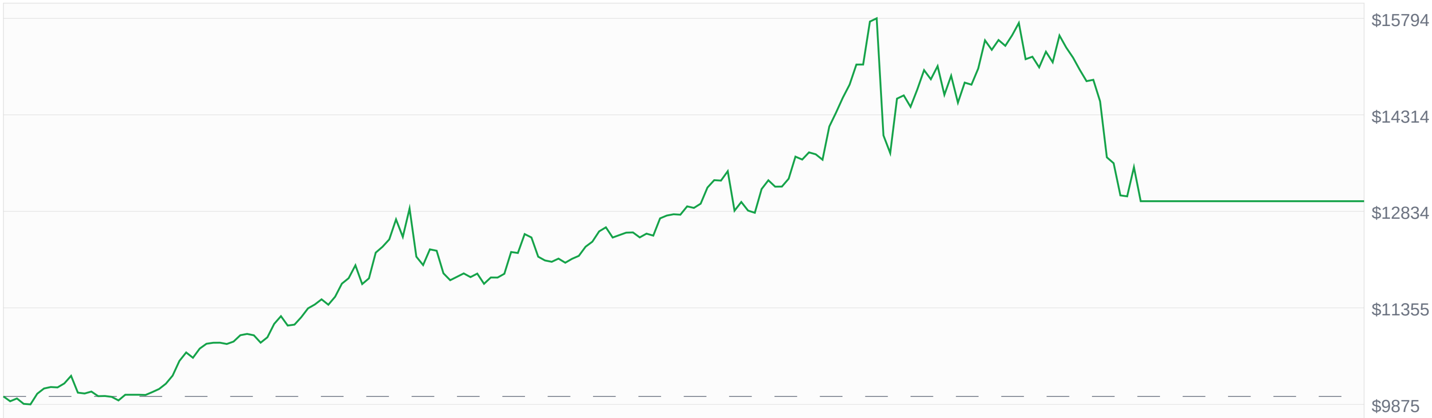
BACKTEST REPORT

Backtest #1947 · GC=F · EVO_GG1RSISNIP_v280

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 (gold futures) using the EVO_GG1RSISNIP_v280 strategy shows a +29.90% ROI on a $10,000 starting capital, ending at roughly $12,990. However, the sample size of only two trades severely limits statistical confidence, making a 100% win rate and 1.34 Sharpe ratio unreliable indicators of future performance. The 17.75% maximum drawdown is notable relative to the tiny number of trades, suggesting the strategy may be exposed to significant volatility or slippage risk per position. While the absolute return is impressive, the lack of statistical significance means the edge is unproven, and the strategy likely needs thousands of trades across varied market regimes to validate robustness. A concrete next step is to run a

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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