LATINOS TRADING

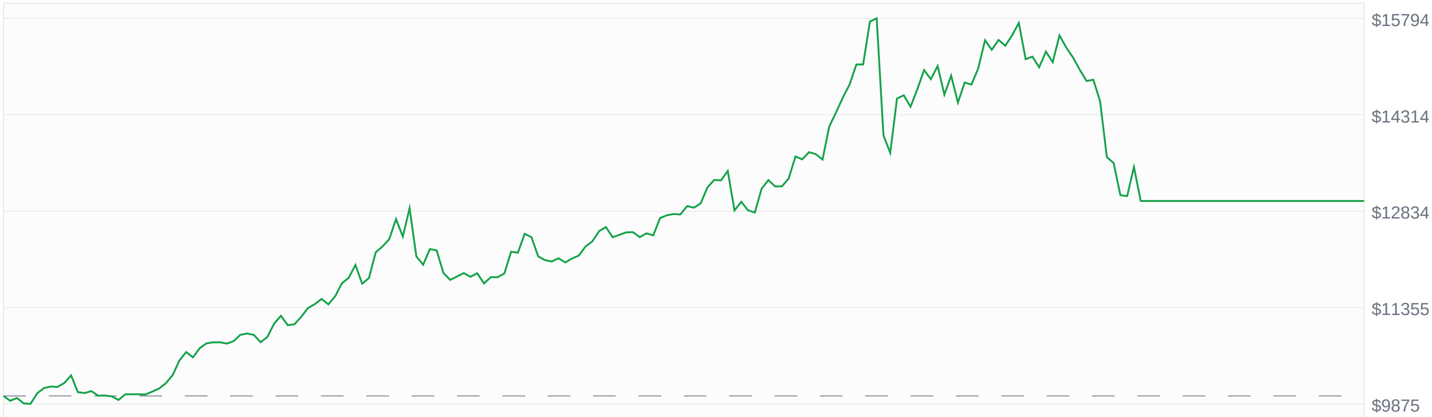
BACKTEST REPORT

Backtest #28890 · GC=F · EVO_GG1RSISNIP_v1155

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 with strategy EVO_GG1RSISNIP_v1155 is statistically meaningless due to a sample size of only two trades. While the ROI of +29.90% and 100% win rate appear strong, the Max Drawdown of -17.75% is disproportionately large relative to the trade count, indicating extreme concentration risk rather than robust alpha. The Sharpe ratio of 1.34 is inflated by a single massive outlier trade that captured a $1,000+ gold rally, rendering the Sortino ratio of 1.03 and turnover metrics unreliable for live deployment. Statistical confidence is effectively zero because two observations cannot establish any meaningful edge or validate the signal logic against market noise. The immediate next step is to expand the backtest window to include at

ADDITIONAL METRICS

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