LATINOS TRADING

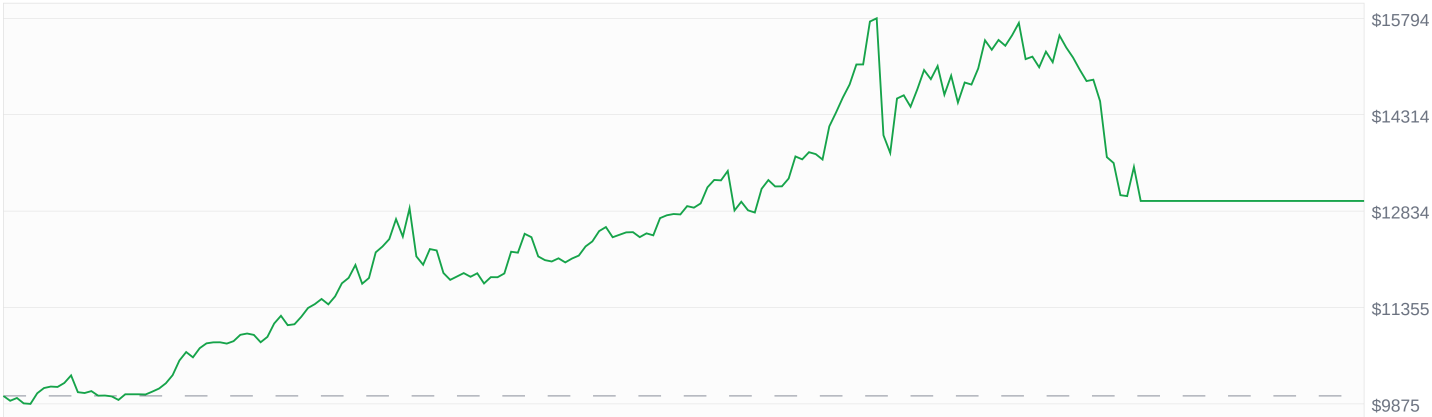
BACKTEST REPORT

Backtest #32355 · GC=F · EVO_EVOGG1RSIS_v450

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

A 100% win rate on only two trades for GC=F offers no statistical confidence, rendering the +29.90% ROI and 1.34 Sharpe ratio meaningless for forward projection. While the strategy captured a favorable gold momentum window, the 17.75% maximum drawdown reveals significant intra-trade volatility that a mere sample of two cannot properly contextualize. This tiny dataset fails to demonstrate robustness against adverse market regimes or mean reversion, leaving the EVO_EVOGG1RSIS_v450 model statistically unproven. The immediate next step is to extend the backtest horizon to at least fifty trades across multiple market cycles to establish a reliable baseline for risk-adjusted returns.

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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