LATINOS TRADING

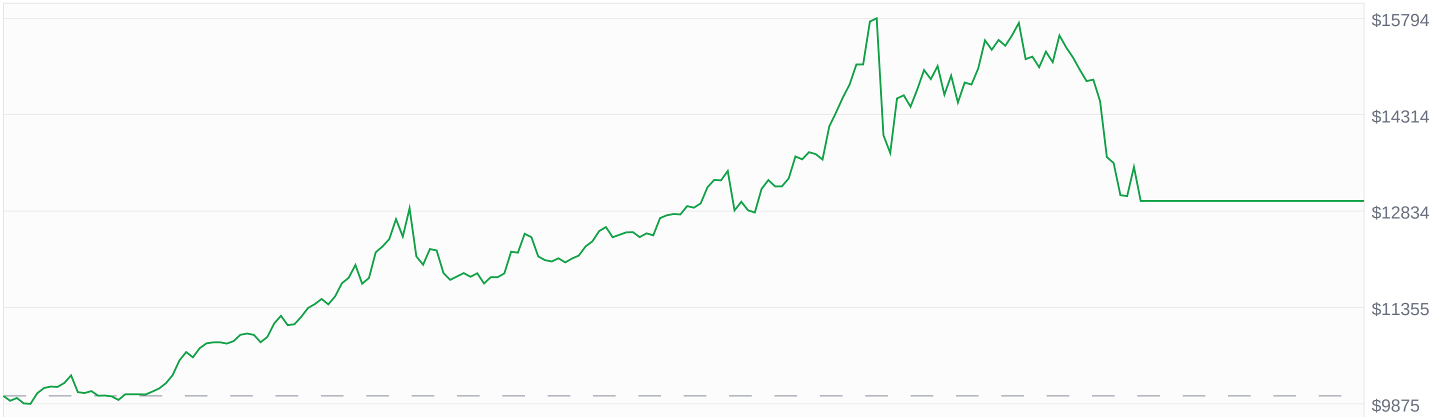
BACKTEST REPORT

Backtest #32686 · GC=F · EVO_GG1RSISNIP_v197

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_v197 backtest on Gold futures demonstrates exceptional nominal returns with a flawless 100% win rate, yet this perfect record is statistically insignificant given the sample size of merely two trades. While the positive Sharpe ratio of 1.34 suggests robust risk-adjusted performance, the 17.75% maximum drawdown reveals substantial volatility exposure that warrants scrutiny before live deployment. We must treat these results as preliminary evidence rather than a validated edge, as such low trade counts often fail to capture the full spectrum of market regimes. The next critical step is to expand the simulation horizon to include at least five years of historical data to verify if this profitability persists under different market

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.