LATINOS TRADING

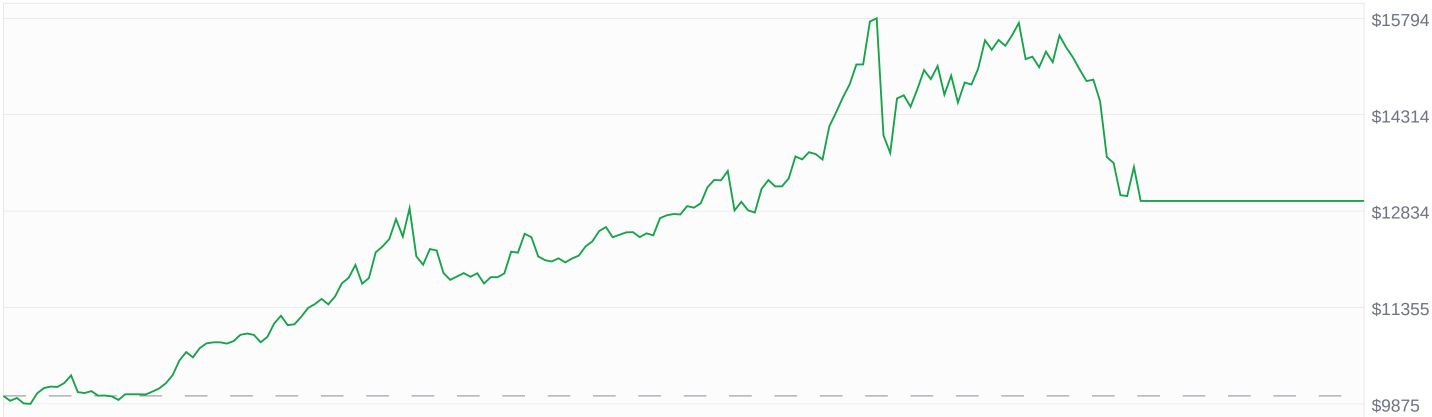
BACKTEST REPORT

Backtest #34834 · GC=F · EVO_GG1RSISNIP_v1151

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_v1151 strategy on GC=F delivered a +29.90% ROI with a perfect 100% win rate, yet this statistical perfection is highly suspect given the mere two trades executed. A Sharpe ratio of 1.34 suggests efficient risk-adjusted returns, but the 17.75% maximum drawdown indicates significant volatility exposure that contradicts the flawless win record. Such extreme performance metrics on a tiny sample size lack robustness and likely overfit to specific gold market noise rather than capturing genuine alpha. We must expand the backtest horizon and reduce parameter sensitivity to validate if this approach generates consistent returns or merely exploits a lucky few trades.

ADDITIONAL METRICS

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

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.