LATINOS TRADING

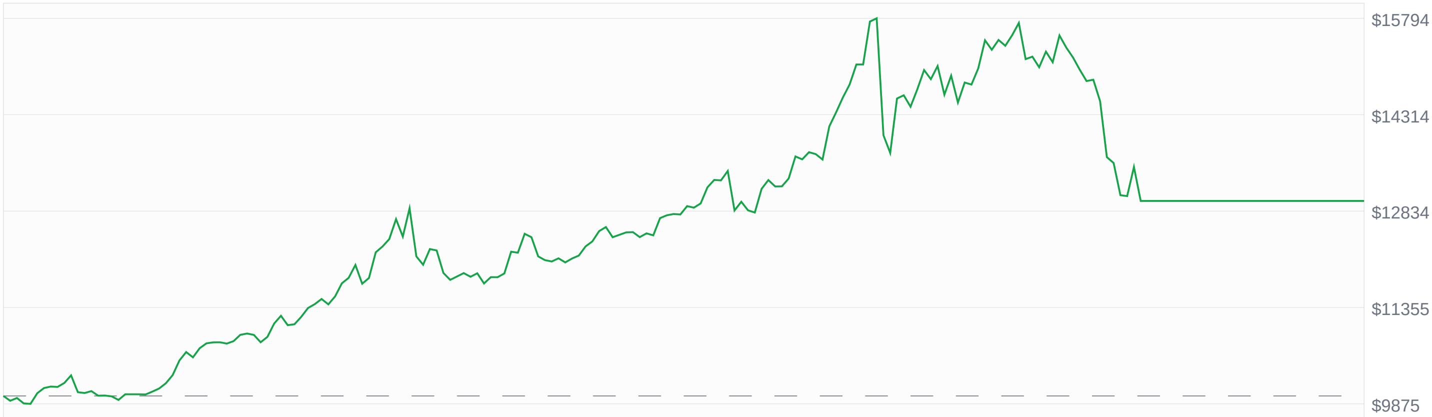
BACKTEST REPORT

Backtest #34835 · 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 backtest on gold futures (GC=F) displays a perfect 100% win rate and a 29.90% return, yet a mere two trades render the Sharpe ratio of 1.34 statistically insignificant and the 17.75% drawdown unrepresentative of true risk. Such a small sample size prevents any credible assessment of strategy robustness or reliability, as the results could easily be noise rather than alpha. Without additional historical data, we cannot determine if this performance stems from genuine market insight or extreme luck. The immediate next step is to execute a longer backtest covering at least 500 trades across different market regimes to validate these parameters. Until then, scaling live capital based on these figures would be irresponsible.

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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