LATINOS TRADING

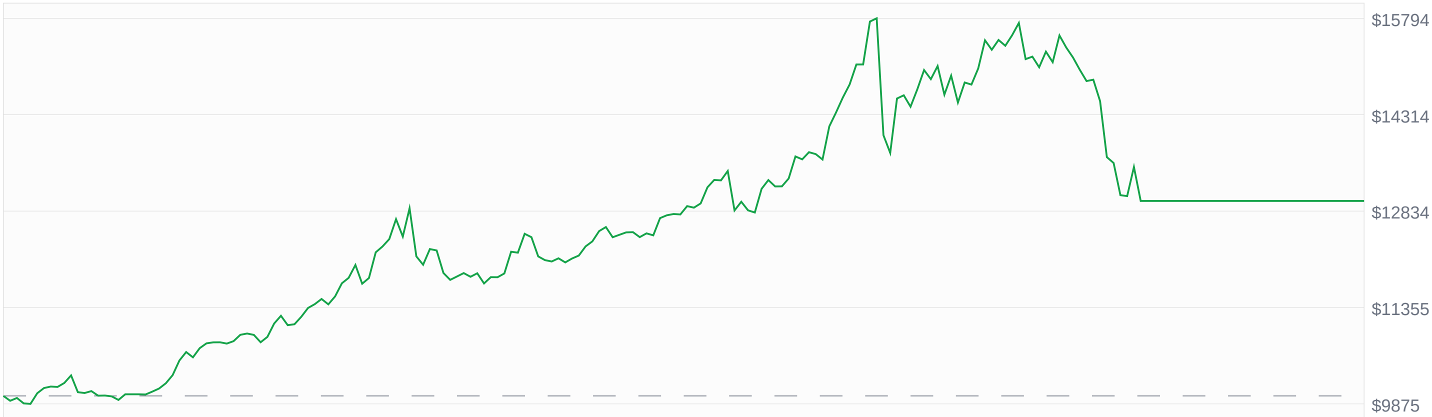
BACKTEST REPORT

Backtest #35463 · GC=F · EVO_GG1RSISNIP_v369

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 on Gold Futures (GC=F) for strategy EVO_GG1RSISNIP_v369 reports a deceptive +29.90% return driven by a perfect 100% win rate across only two trades, which statistically provides zero confidence in the strategy's robustness. The substantial 17.75% maximum drawdown indicates significant tail risk that is entirely obscured by the extremely low trade frequency and sample size. Given the lack of statistical significance, the results suggest a potential overfitting issue rather than a genuine market alpha. We must immediately expand the backtest window to include different market regimes and increase the sample size before deploying any live capital.

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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