

LATINOS TRADING

BACKTEST REPORT

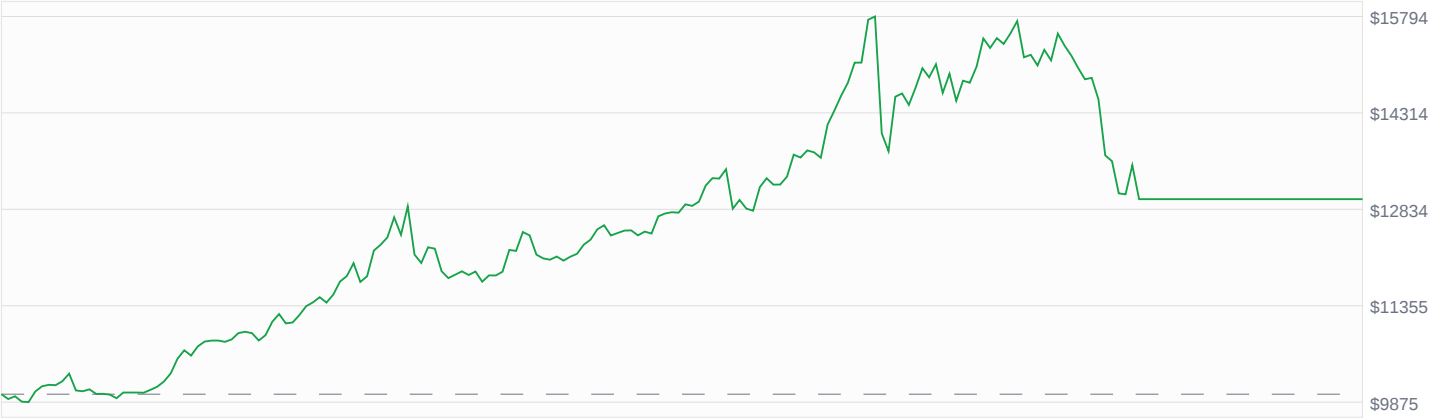


Backtest #36009 · GC=F · EVO_GG1RSISNIP_v286

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_v286 backtest on GC=F shows a perfect 100% win rate and 29.90% ROI, yet a max drawdown of 17.75% signals high volatility risk. With only two trades executed, these metrics lack statistical significance and could easily reverse on broader market data. The strategy likely captured a rare, low-frequency opportunity rather than a robust alpha source. We must expand the sample size by running simulations across multiple timeframes or varying parameters to validate consistency before deployment.

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.