LATINOS TRADING

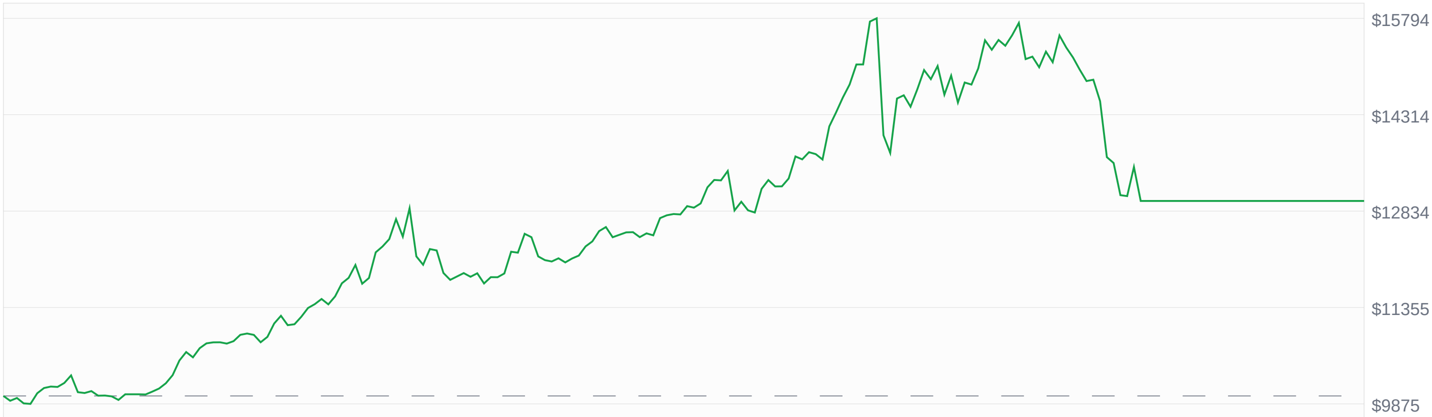
BACKTEST REPORT

Backtest #36045 · GC=F · EVO_GG1RSISNIP_v413

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_v413 strategy on gold futures delivered a 29.90% ROI with a perfect win rate, yet the 100% success stems from only two trades, rendering the 1.34 Sharpe ratio statistically insignificant. A maximum drawdown of 17.75% indicates severe volatility exposure, suggesting the model overfits to a narrow sample rather than capturing robust alpha. Institutional confidence remains low due to the lack of statistical power required to validate the strategy's edge across different market regimes. The next step is to execute a cross-asset backtest on silver and copper to verify if the logic holds beyond this specific gold futures instance.

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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