

LATINOS TRADING

BACKTEST REPORT

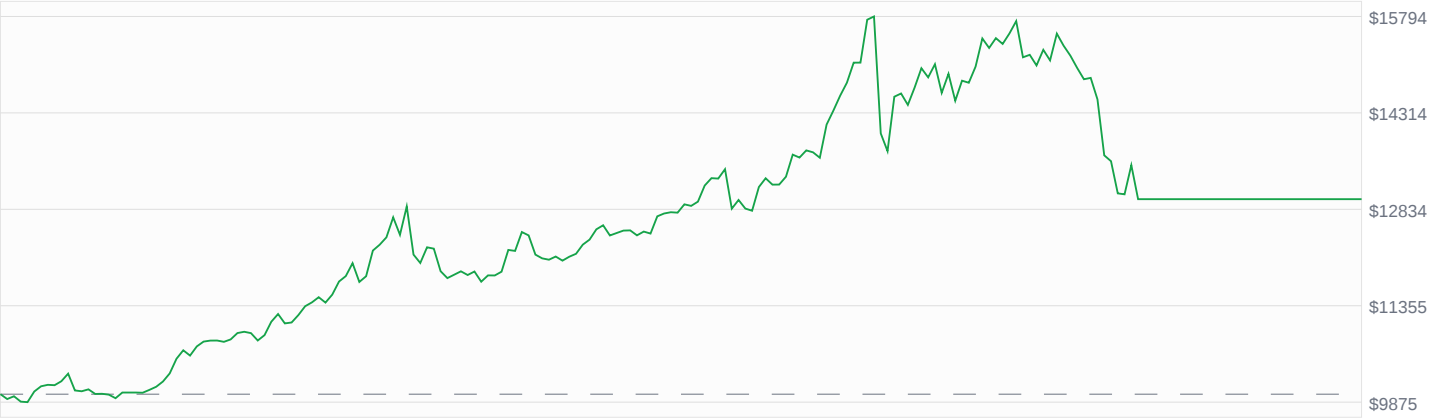


Backtest #36135 · GC=F · EVO_GG1RSISNIP_v369

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 EVO_GG1RSISNIP_v369 strategy on gold futures generated a 29.90% return with a perfect 100% win rate, yet the statistical significance is negligible given only two trades. A 17.75% drawdown relative to this small sample size indicates extreme volatility exposure rather than robust risk management. While the Sharpe ratio of 1.34 appears favorable, it is an unreliable metric derived from insufficient historical data points. We must expand the backtest window to validate performance across different market regimes before deploying 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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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.