LATINOS TRADING

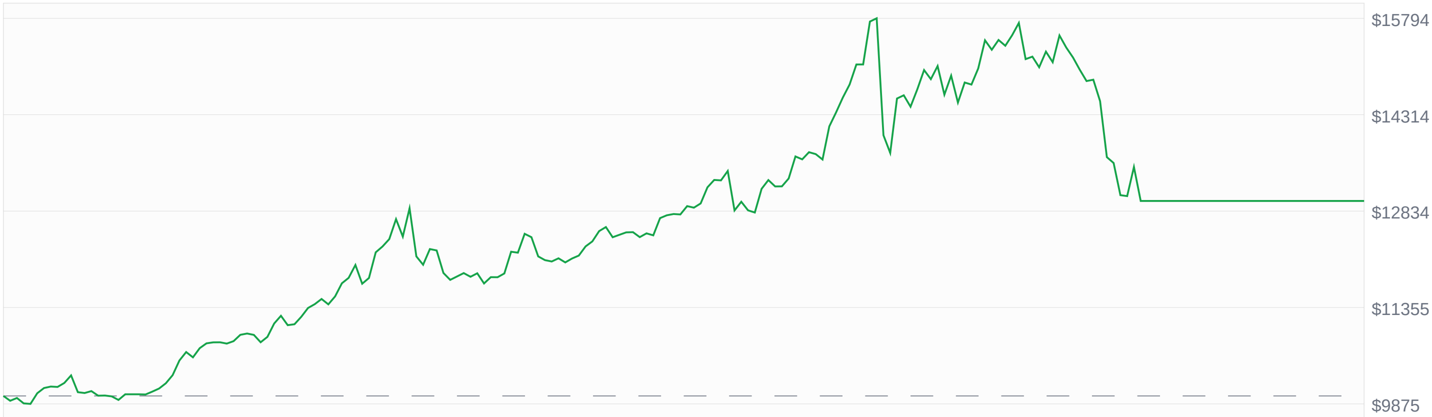
BACKTEST REPORT

Backtest #36555 · GC=F · EVO_EVOGG1RSIS_v451

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_EVOGG1RSIS_v451 backtest on gold futures delivered a 29.90% ROI with a perfect 100% win rate, yet the sample size of only two trades creates severe statistical insignificance. While the 1.34 Sharpe ratio and 17.75% maximum drawdown suggest reasonable risk-adjusted performance, such metrics are unreliable without sufficient trade frequency to validate consistency. The strategy appears to have avoided losses entirely in this simulation, but this could indicate an overfit to specific market conditions rather than robust logic. To confirm the strategy's viability, we must execute a forward test or expand the backtest window to generate a statistically significant dataset 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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