LATINOS TRADING

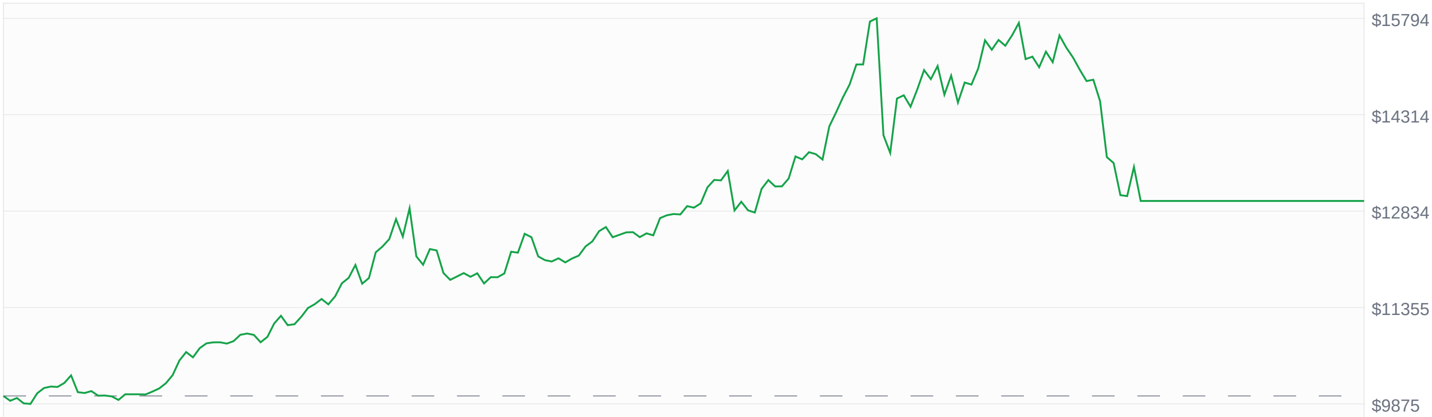
BACKTEST REPORT

Backtest #36600 · GC=F · EVO_GG1RSISNIP_v197

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

A 100% win rate on only two trades creates a false sense of security, masking the strategy's lack of statistical robustness. While the 29.90% return and 1.34 Sharpe ratio appear attractive, such a tiny sample size renders these metrics meaningless for predicting future performance on gold futures. The 17.75% drawdown indicates significant volatility risk that is not adequately compensated by the current track record. You cannot validate an RSI-based breakout strategy with just two data points, as it fails to account for varying market regimes. Expand the backtesting window to at least five years of historical data to establish a reliable baseline for risk-adjusted returns.

ADDITIONAL METRICS

CAGR	**29.90%**
Sortino Ratio	**1.03**
Turnover	**4.30x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12990.02**