LATINOS TRADING

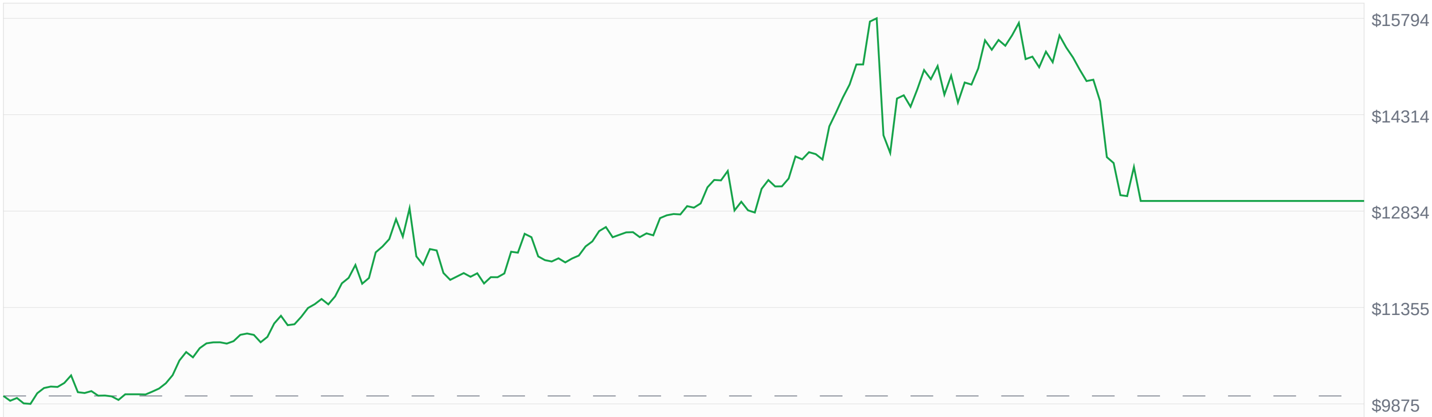
BACKTEST REPORT

Backtest #36691 · GC=F · EVO_GG1RSISNIP_v318

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_v318 backtest on gold futures shows a perfect 100% win rate, but this result stems from only two trades, rendering the Sharpe of 1.34 statistically insignificant. While the 29.90% return looks promising, a max drawdown of 17.75% suggests that a single losing trade would have erased nearly a third of the total gains. The sample size is far too small to validate the strategy's robustness or confirm that the perfect win rate is not a result of overfitting. We must run a longer historical simulation with a larger parameter set to verify if the edge holds outside these specific market conditions. Please execute a new backtest with at least 500 trades to establish statistical confidence before live 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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