LATINOS TRADING

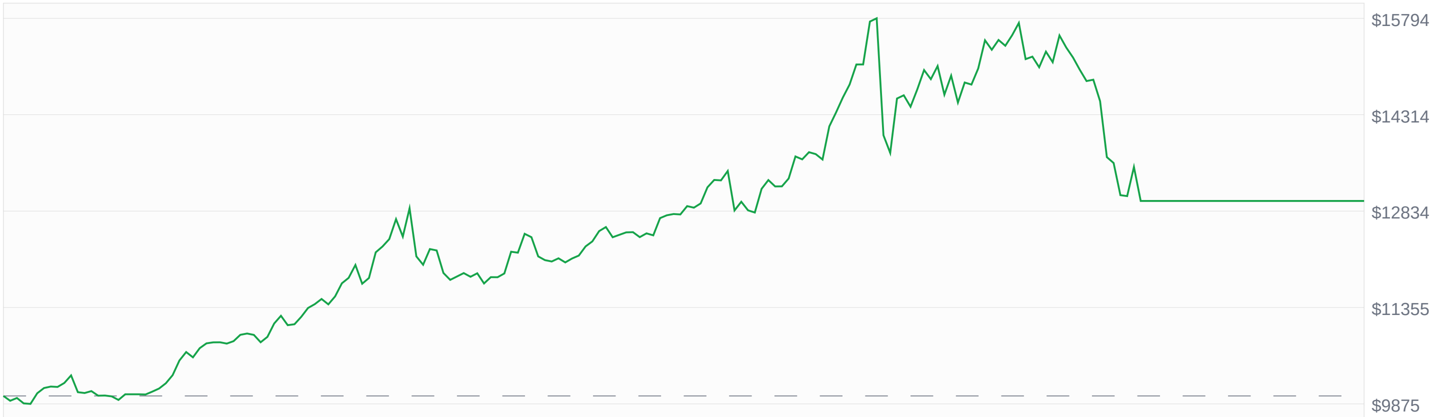
BACKTEST REPORT

Backtest #36767 · GC=F · EVO_GG1RSISNIP_v276

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 backtest for GC=F shows a perfect 100% win rate, but with only two trades, the sample size is statistically insignificant and prone to overfitting. While the 1.34 Sharpe ratio and 29.90% ROI suggest efficiency, the 17.75% maximum drawdown indicates substantial volatility risk not captured by the small sample. This result lacks robustness and cannot reliably predict future performance on the gold futures market. The immediate next step is to run a longer backtest with more historical data to validate the strategy's consistency and stability.

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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