LATINOS TRADING

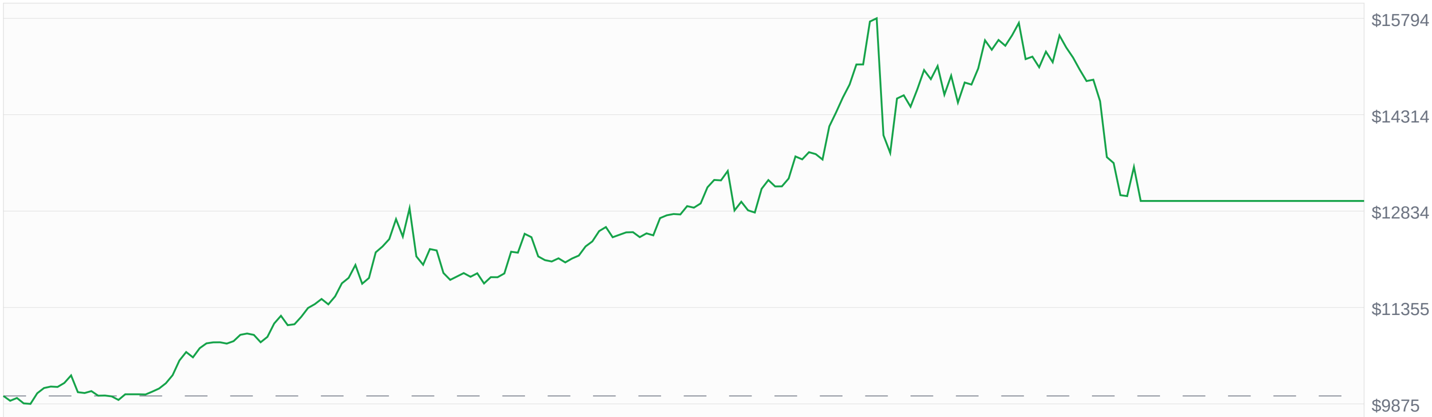
BACKTEST REPORT

Backtest #38250 · GC=F · EVO_GG1RSISNIP_v221

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_v221 strategy on gold futures (GC=F) generated a 29.90% ROI with a perfect 100% win rate and a 1.34 Sharpe ratio, yet the results are statistically meaningless due to only two total trades. A maximum drawdown of 17.75% indicates significant volatility exposure, while the low trade count fails to validate the strategy's robustness across different market regimes. The apparent perfection is likely an overfitting artifact rather than a reliable edge, necessitating a rigorous out-of-sample backtest on a larger dataset before deployment. We must expand the sample size immediately to determine if this performance holds under varied market conditions.

ADDITIONAL METRICS

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

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.