LATINOS TRADING

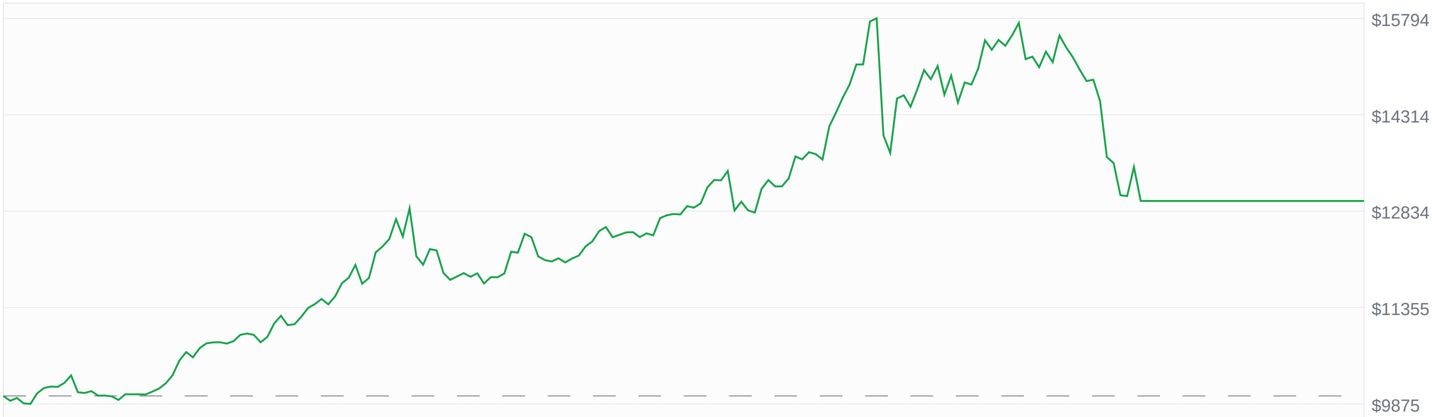
BACKTEST REPORT

Backtest #38280 · GC=F · EVO_GG1RSISNIP_v1595

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_v1595 backtest on Gold futures showed a perfect 100% win rate and +29.90% ROI, but this statistical anomaly is likely overfitting given the sample size of only two trades. A Sharpe ratio of 1.34 appears inflated by this lack of diversity, while a 17.75% maximum drawdown indicates significant volatility risk that a single trade cannot capture. Such low trade frequency fails to validate robustness across varying market regimes, making the performance metrics unreliable for live deployment. The strategy requires stress testing on a longer historical window with more frequent signals before any capital is allocated.

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.