

LATINOS TRADING

BACKTEST REPORT

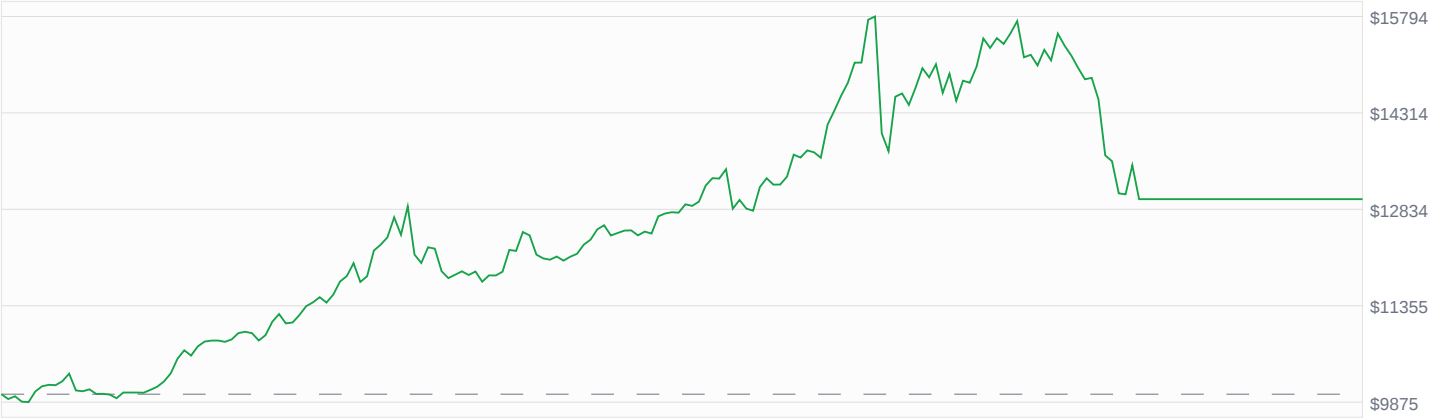


Backtest #23705 · GC=F · EVO_EVOEVOE_v1808

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 strategy yields a striking 29.9% return with a 1.34 Sharpe ratio, yet the 100% win rate on only two trades is statistically meaningless. Such a tiny sample size offers no confidence in edge validity, masking potential tail risks inherent in gold futures. The 17.75% drawdown reveals significant volatility exposure that the win rate obscures. You must expand the backtest window to hundreds of trades to verify consistency. Until then, the results are anecdotal noise rather than actionable alpha.

ADDITIONAL METRICS

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