LATINOS TRADING

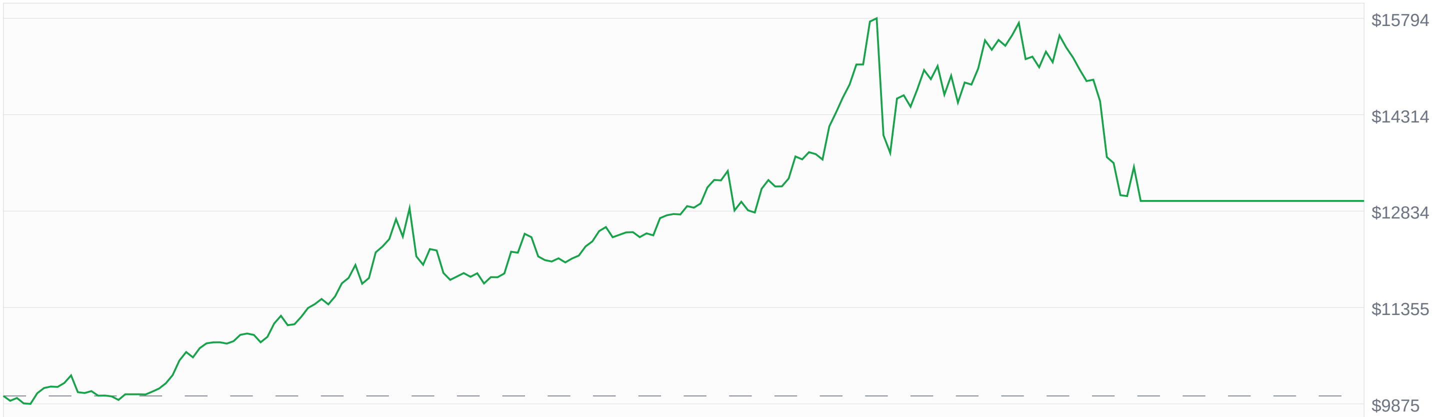
BACKTEST REPORT

Backtest #27882 · GC=F · EVO_EVOEVOEVOE_v679

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

This backtest for Gold futures shows a 29.90% ROI with a 1.34 Sharpe ratio, but the 100% win rate over just two trades is statistically meaningless. Such a small sample size cannot establish confidence in the strategy's edge or robustness against market regimes. The 17.75% max drawdown is excessive for the number of opportunities captured, suggesting poor risk-adjusted efficiency. The results likely reflect lucky timing rather than a reliable edge. Next, run a walk-forward analysis on at least 200 trades to validate the signal's persistence.

ADDITIONAL METRICS

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

Generated 2026-08-14T07:57:22Z · latinostrading.com