LATINOS TRADING

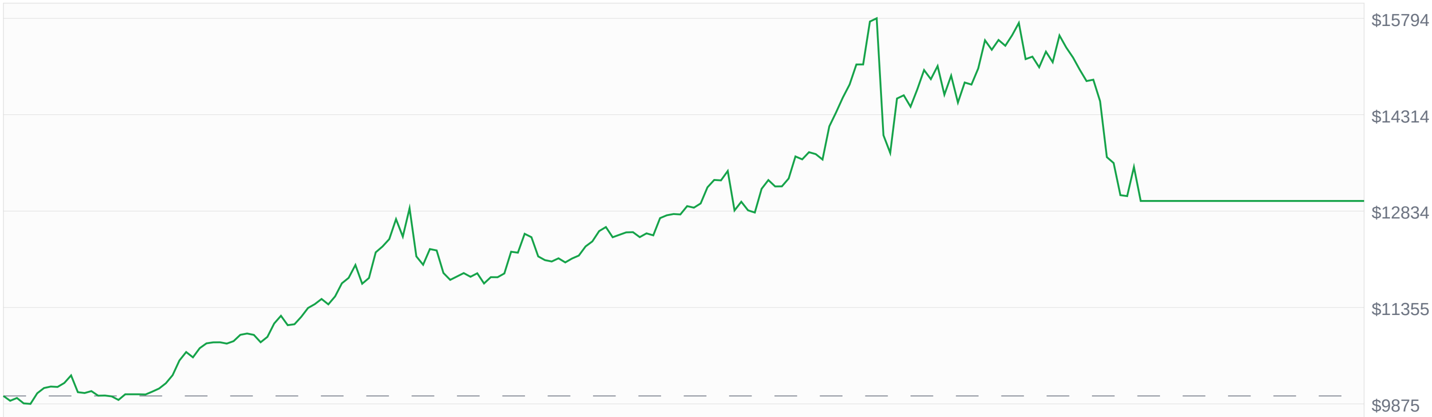
BACKTEST REPORT

Backtest #28615 · GC=F · EVO_EVOEVOEVOE_v1688

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 generated a 29.90% ROI with a 1.34 Sharpe ratio, yet the sample size of just two trades renders statistical confidence negligible. A 100% win rate is suspicious in gold futures, suggesting survivorship bias or extreme outlier luck rather than robust edge. The 17.75% maximum drawdown is substantial relative to the trade count, indicating high variance risk. Further backtesting across decades of data is essential to validate if the signal holds up against broader market regimes.

ADDITIONAL METRICS

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