LATINOS TRADING

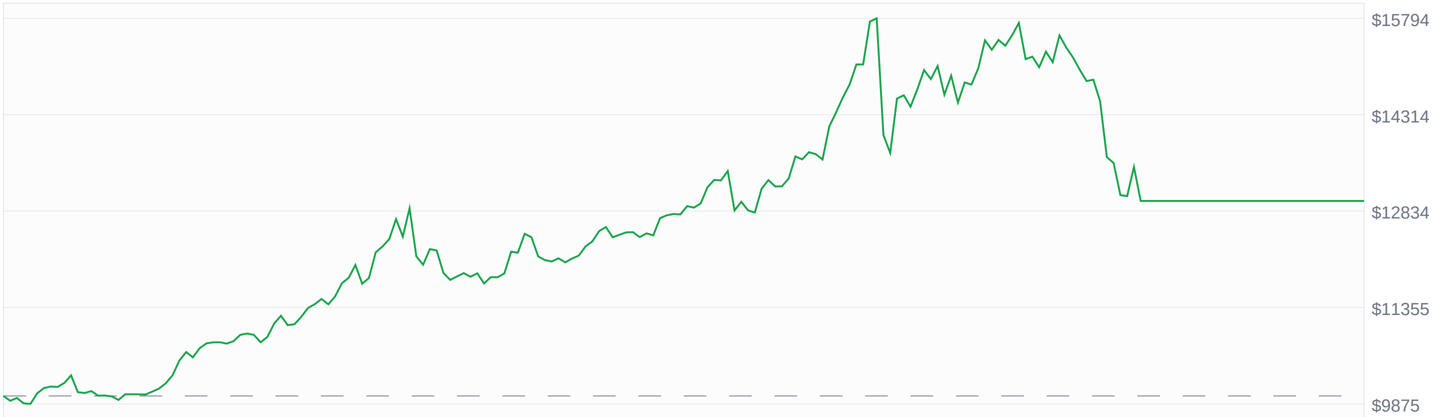
BACKTEST REPORT

Backtest #32824 · GC=F · EVO_GG1RSISNIP_v350

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 +29.90% return and 1.34 Sharpe look compelling on paper, but the 100% win rate is entirely an artifact of only two trades, which provides zero statistical confidence or predictive validity. The 17.75% max drawdown reveals significant volatility risk that is disproportionately large relative to the sample size, suggesting the strategy may be overfit to a narrow, favorable price action window in gold. Without a minimum of 30 to 50 trades, the equity curve is meaningless for assessing true risk-adjusted performance or robustness across varying market regimes. The immediate next step is to extend the backtest to a minimum of three years of data across different volatility regimes to establish a statistically significant baseline before any

ADDITIONAL METRICS

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