LATINOS TRADING

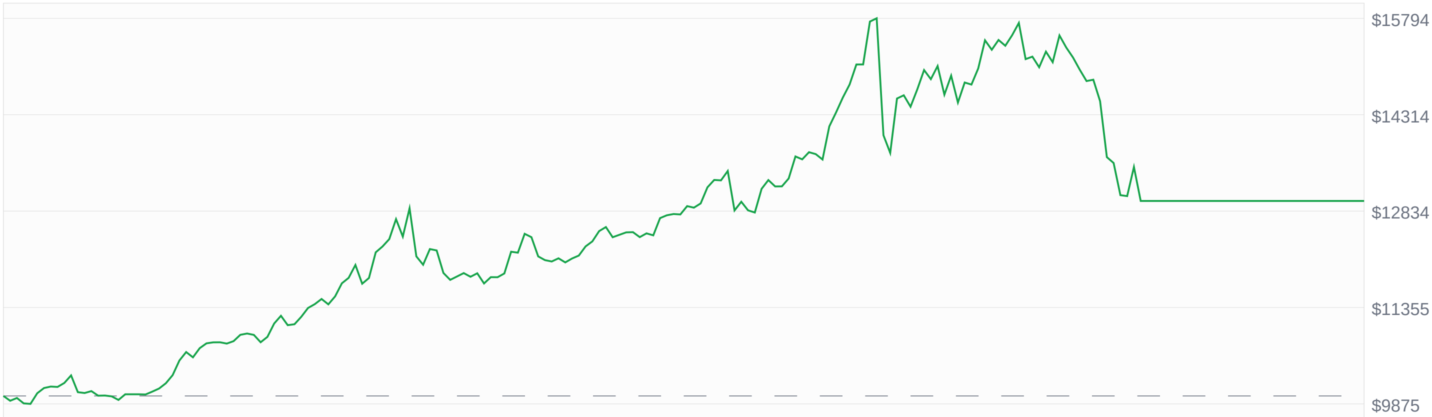
BACKTEST REPORT

Backtest #40771 · GC=F · EVO_EVOEVOEVOE_v2297

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 100% win rate on just two trades is a statistical artifact, not evidence of edge, making the 29.9% ROI meaningless for forward-looking confidence. A Sharpe ratio of 1.34 is mathematically unreliable with such a tiny sample size, while the 17.75% drawdown suggests significant volatility risk in the gold market. The strategy lacks robustness because it has not been stress-tested against losing streaks or regime shifts. You must expand the backtest to at least fifty trades across multiple market cycles before considering deployment. This ensures the performance metrics reflect true statistical significance rather than random luck.

ADDITIONAL METRICS

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

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