LATINOS TRADING

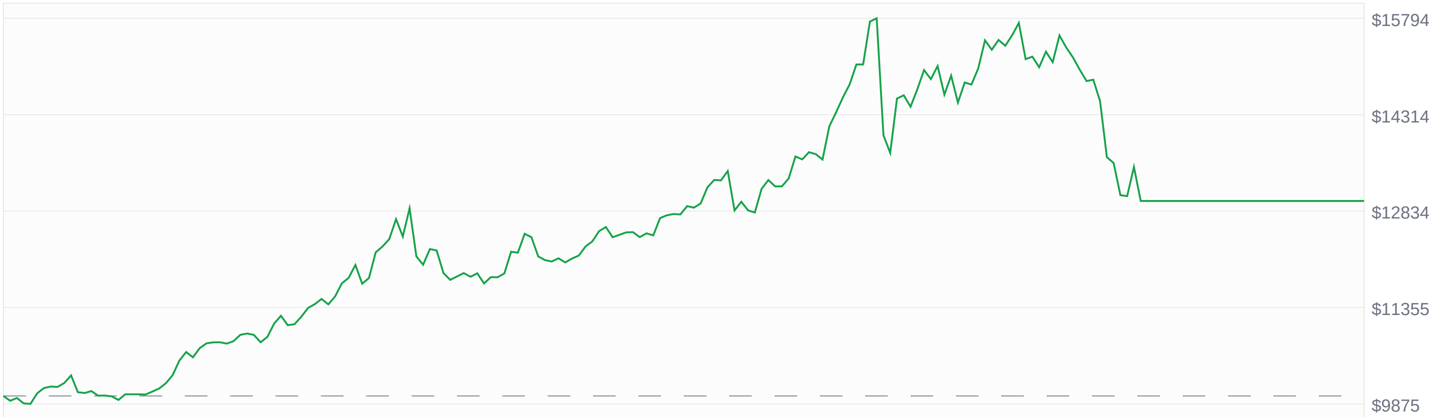
BACKTEST REPORT

Backtest #44759 · GC=F · EVO_EVOEVOEVOE_v2107

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

A 100% win rate on only two trades for GC=F is a statistical mirage, not a signal of robust edge. The 29.90% ROI and 1.34 Sharpe ratio are meaningless with such a tiny sample size, offering zero confidence in future performance. The 17.75% max drawdown is significant relative to the capital, indicating high volatility exposure even with a small number of positions. The strategy likely suffered from overfitting to a specific short-term price action rather than capturing a durable market inefficiency. The immediate next step is to expand the backtest window to at least five years of daily data to evaluate drawdown consistency and true risk-adjusted returns.

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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