LATINOS TRADING

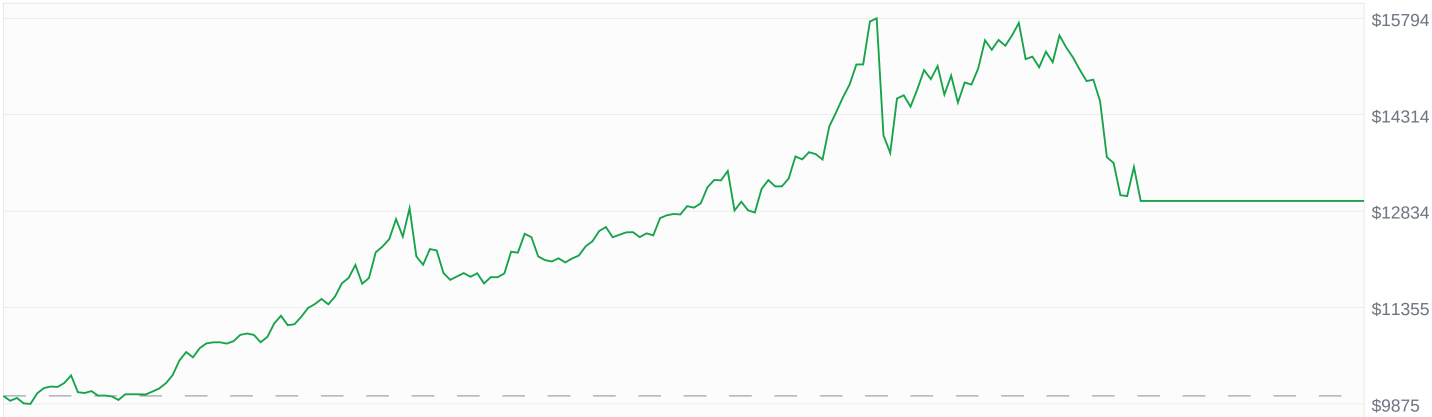
BACKTEST REPORT

Backtest #45617 · GC=F · EVO_EVOEVOEVOE_v735

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 two trades for GC=F is statistically meaningless, rendering the +29.90% ROI and 1.34 Sharpe ratio unreliable as indicators of true strategy skill. While the lack of losing trades appears attractive, the 17.75% max drawdown suggests significant volatility exposure that a sample size of two cannot properly contextualize or validate. This extreme small sample size creates a high risk of overfitting, meaning the results likely reflect random noise rather than a robust edge in the gold market. Consequently, institutional confidence in this strategy remains negligible until the data set expands significantly to demonstrate consistent performance across varying market conditions. The immediate next step is to extend the

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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