LATINOS TRADING

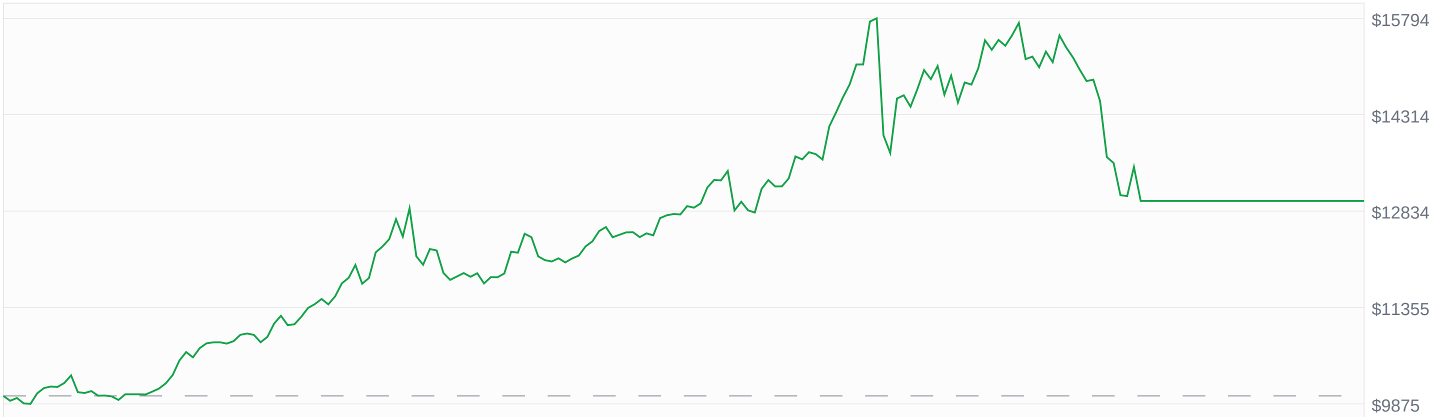
BACKTEST REPORT

Backtest #45965 · GC=F · EVO_GG1RSISNIP_v399

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 percent win rate on gold futures is statistically meaningless with only two trades, rendering the 1.34 Sharpe ratio unreliable. While the 29.9 percent return looks attractive, the 17.75 percent drawdown exposes significant volatility risk that the tiny sample size fails to contextualize properly. This strategy lacks robustness because two data points cannot establish a stable edge or confirm risk-adjusted performance. You must expand the backtest window to include at least one hundred trades before evaluating any further.

ADDITIONAL METRICS

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