LATINOS TRADING

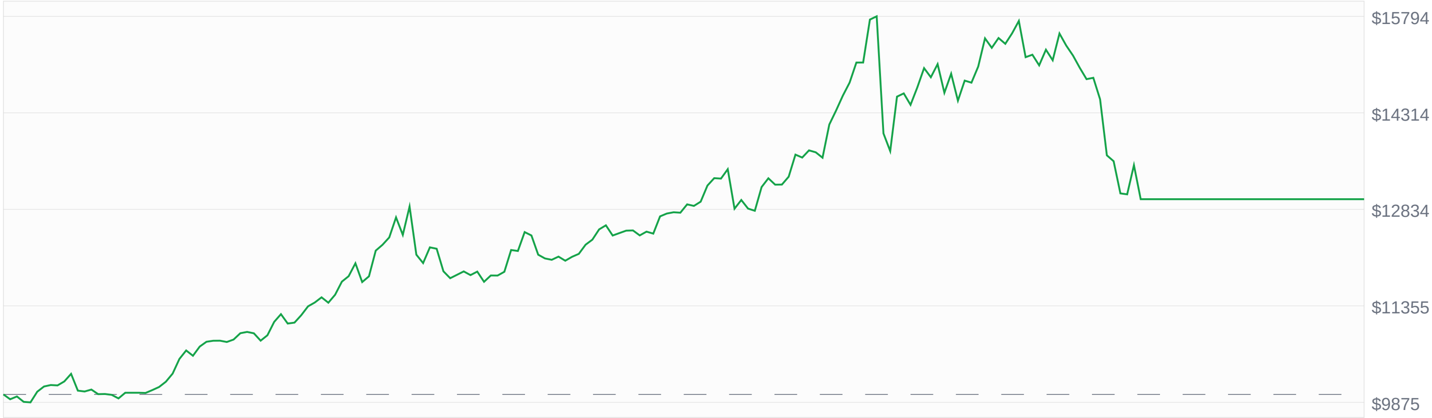
BACKTEST REPORT

Backtest #45981 · GC=F · EVO_GG1RSISNIP_v52

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 two trades is statistically meaningless, not alpha. The 1.34 Sharpe ratio and 17.75% drawdown are artifacts of an insufficient sample size that fails to capture typical gold volatility. This backtest proves nothing about the strategy’s robustness or risk-adjusted performance. You must extend the simulation to at least 200 trades across multiple market regimes before considering deployment. Until then, treat these results as a preliminary hypothesis requiring rigorous out-of-sample validation.

ADDITIONAL METRICS

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