LATINOS TRADING

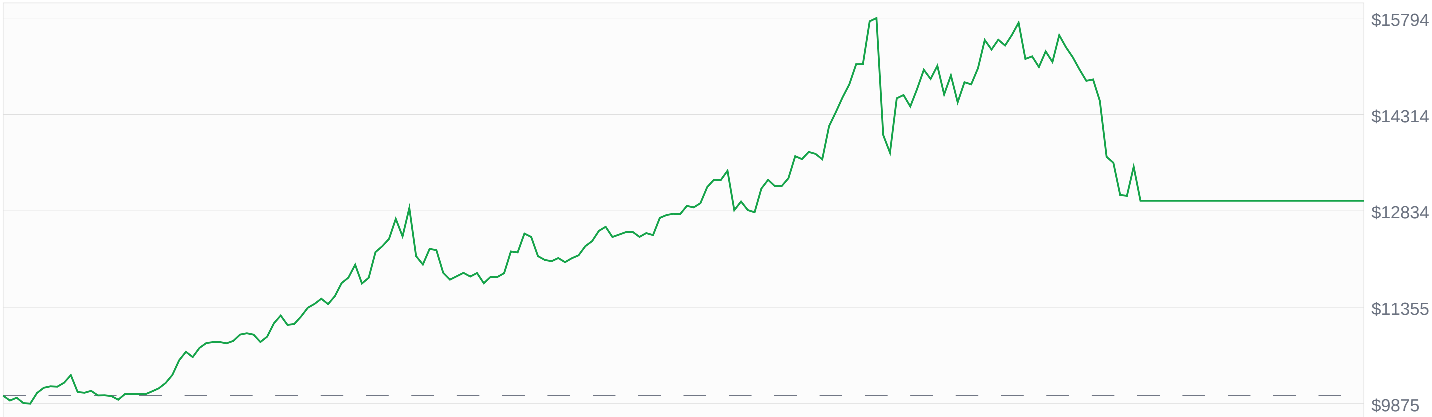
BACKTEST REPORT

Backtest #41217 · GC=F · EVO_EVOEVOEVOE_v2093

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 29.9% ROI and 100% win rate for GC=F look impressive, but the sample size of only two trades renders the 1.34 Sharpe ratio statistically meaningless. With such a low trade count, the 17.75% max drawdown is not a reliable indicator of true portfolio risk or strategy resilience. You cannot validate robustness or edge from a two-trade simulation, as it lacks the statistical power to distinguish luck from skill. The immediate next step is to extend the backtest period to include hundreds of trades and introduce realistic transaction costs and slippage. This will reveal if the strategy maintains positive expectancy under market friction before any capital is allocated.

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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