

# LATINOS TRADING

## BACKTEST REPORT



Backtest #45886 · GC=F · EVO\_EVOGG1RSIS\_v157

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 +29.90% ROI and 100% win rate look exceptional, but with only two trades, this is statistical noise rather than proven edge. The 17.75% drawdown is disproportionately high relative to the sample size, indicating fragile risk management. A Sharpe ratio of 1.34 is meaningless without a minimum of 30 to 50 trades to establish variance. The strategy likely overfitted to a specific gold price spike or lacked proper stop-losses. Extend the backtest window to at least one year to validate consistency before considering live deployment.

### ADDITIONAL METRICS

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