

LATINOS TRADING

BACKTEST REPORT

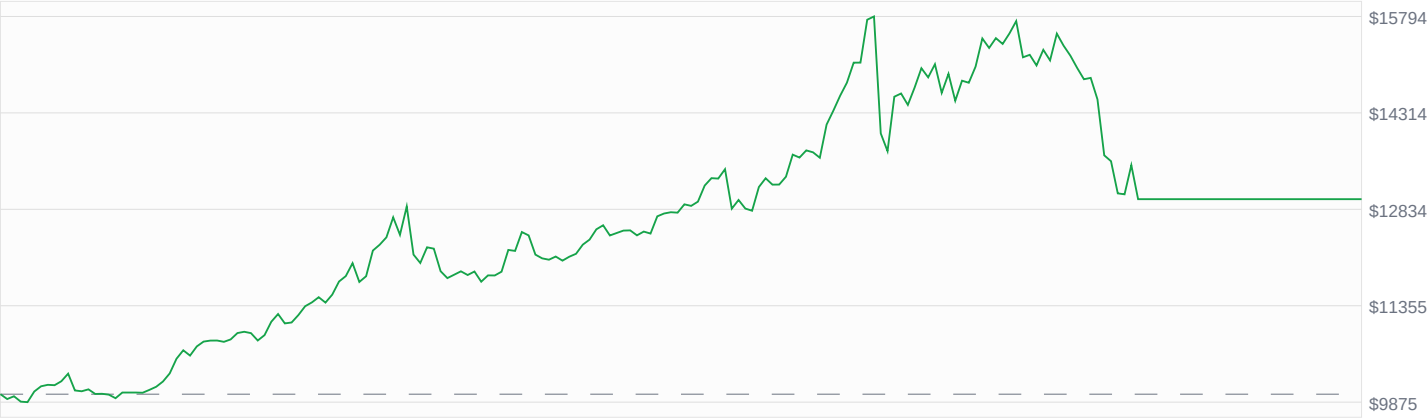


Backtest #28485 · GC=F · EVO_GG1RSISNIP_v953

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 backtest for EVO_GG1RSISNIP_v953 on Gold yields a 100% win rate but is statistically meaningless with only two trades. While the 1.34 Sharpe ratio and 29.9% ROI look attractive, the 17.75% drawdown exposes capital to significant risk without diversification. Single-digit sample sizes cannot confirm edge or distinguish luck from alpha in volatile commodity markets. You must expand the dataset to at least 50 trades to validate the signal's reliability. Proceed with a larger timeframe simulation before allocating real capital.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.