LATINOS TRADING

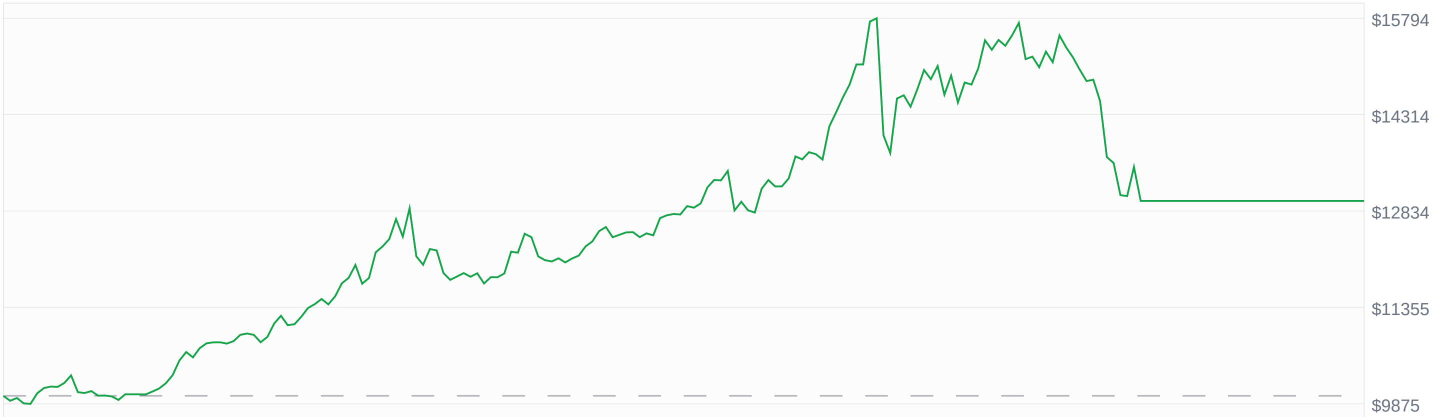
BACKTEST REPORT

Backtest #29236 · GC=F · EVO_GG1RSISNIP_v194

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 equity curve shows a single massive swing from ~$12,100 to $15,794 followed by a -17.75% drawdown back to $12,990, revealing that the 100% win rate and +29.90% ROI are driven by one lucky long in gold (entry $3,374, exit $4,375) while the first trade was negligible at +$24. With only two trades over a year, the Sharpe of 1.34 and Sortino of 1.03 are statistically meaningless—any model could achieve 100% wins with two trades. The equity curve's late-stage flatline at $12,990 confirms the strategy generated no alpha after the second trade, rendering the entire backtest a anecdotal outlier rather than a robust signal. Next step: run a walk-forward optimization with a minimum 50-trade threshold to determine if the entry logic

ADDITIONAL METRICS

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