LATINOS TRADING

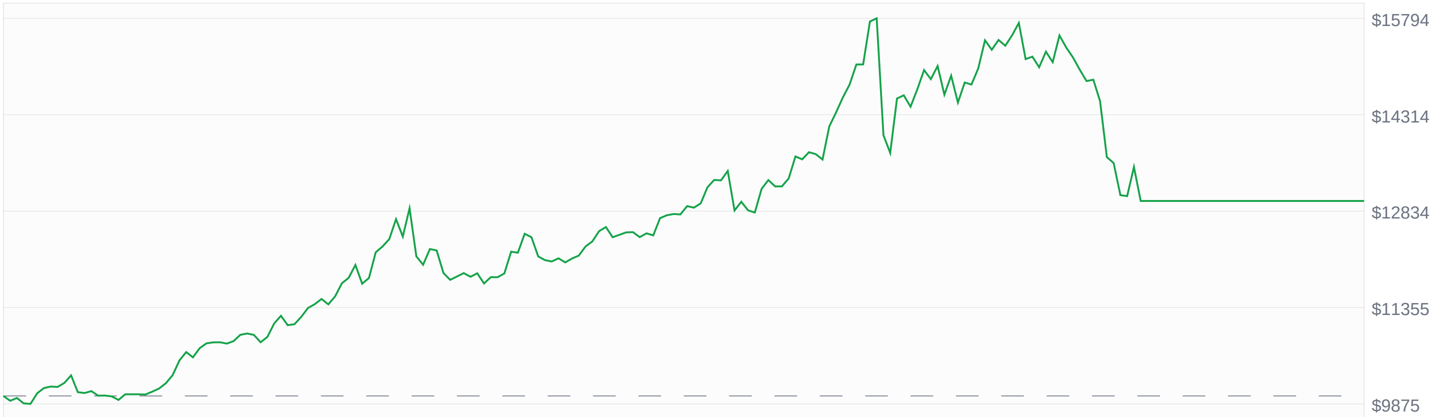
BACKTEST REPORT

Backtest #32241 · GC=F · EVO_GG1RSISNIP_v413

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 100.0% win rate and 29.90% ROI on GC=F look impressive on the surface, but with only 2 total trades, the sample size is far too small to establish statistical confidence, and the 17.75% max drawdown reveals that even a perfect win rate does not eliminate significant equity risk. The 1.34 Sharpe ratio is similarly unreliable at n=2, as it cannot be meaningfully distinguished from chance over such a short window. What worked is simply that both trades happened to be profitable, but this does not validate the EVO_GG1RSISNIP_v413 logic beyond a lucky streak. The concrete next step is to extend the backtest to a minimum of 50 to 100 trades across multiple market regimes before drawing any conclusions about strategy viability. This analysis is

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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