LATINOS TRADING

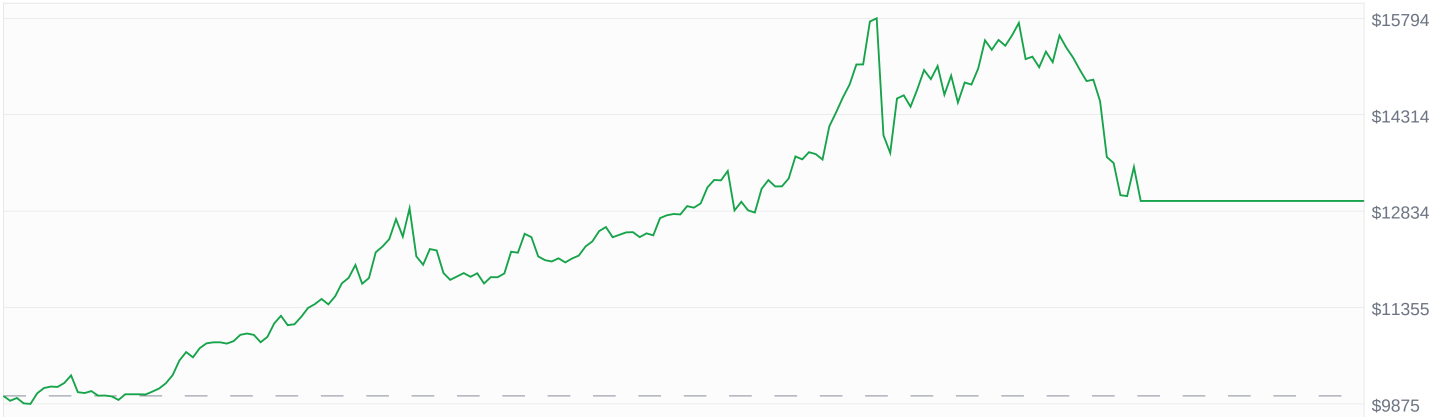
BACKTEST REPORT

Backtest #40904 · GC=F · EVO_GG1RSISNIP_v1649

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 on this gold backtest are statistically meaningless due to the mere two trades executed, making the 1.34 Sharpe ratio an artifact of sample size rather than genuine alpha. The 17.75% max drawdown indicates significant volatility exposure that the tiny sample fails to stress-test properly, leaving the strategy's true risk profile completely unverified. You cannot extract reliable edge from two data points, as the results are likely driven by luck rather than robust signal logic. Increase the backtest period to include at least 200 trades across different market regimes to establish any real statistical confidence in the strategy's performance.

ADDITIONAL METRICS

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