LATINOS TRADING

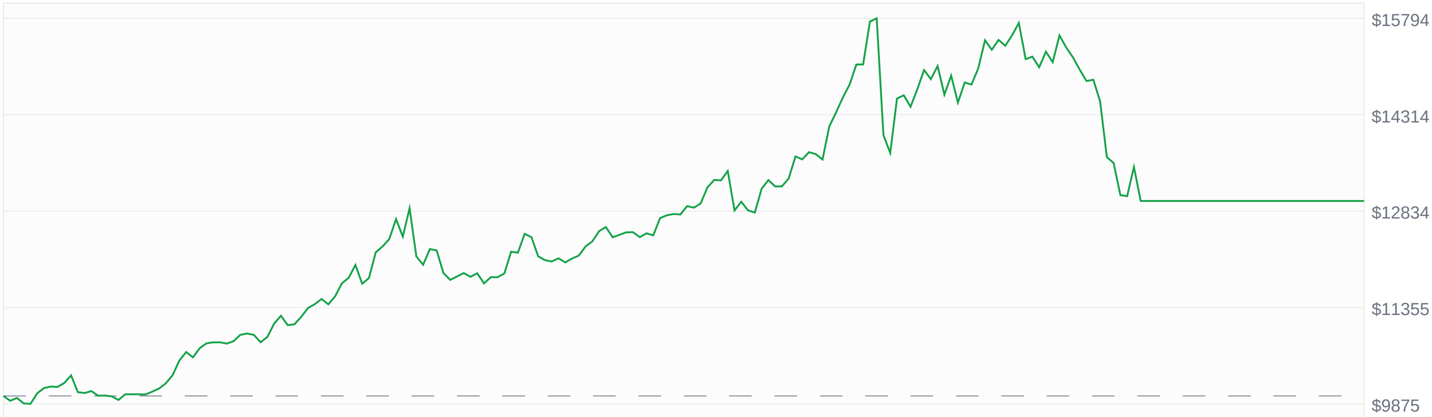
BACKTEST REPORT

Backtest #45866 · GC=F · EVO_GG1RSISNIP_v1255

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

A 100% win rate on just two trades for GC=F is statistically meaningless and likely an artifact of a tiny sample size rather than genuine alpha. The 29.90% ROI and 1.34 Sharpe ratio are misleading without a larger dataset, as they lack the depth to prove strategy consistency. The 17.75% maximum drawdown is concerning relative to the modest profit, indicating high volatility risk that the current metrics fail to capture. This backtest lacks statistical confidence, so you should immediately expand the historical window to at least 200 trades before evaluating performance. Until then, treat these results as a preliminary hypothesis rather than evidence of a viable edge.

ADDITIONAL METRICS

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