LATINOS TRADING

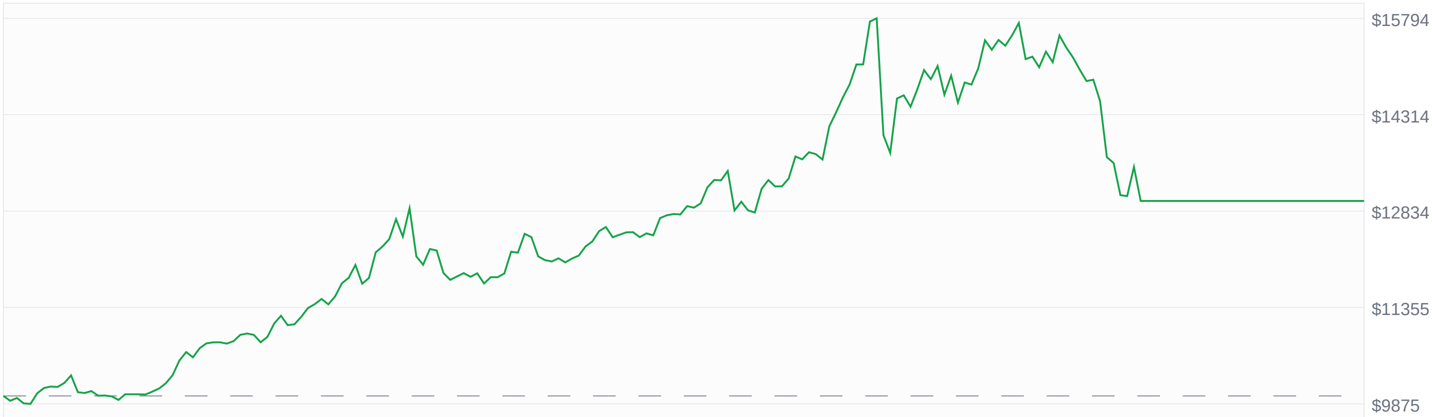
BACKTEST REPORT

Backtest #8771 · GC=F · EVO_GG1RSISNIP_v1570

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 strategy generated a 29.90% ROI with a strong Sharpe ratio of 1.34 and zero losses, indicating perfect directional timing on Gold. However, the sample size of only two trades renders the 100% win rate statistically meaningless and highly prone to overfitting. The 17.75% maximum drawdown remains elevated relative to the trade frequency, suggesting poor risk-adjusted efficiency per unit of risk. Without a larger dataset, confidence in this edge is negligible and likely driven by curve-fitted parameters. Expand the simulation to cover multiple market cycles to validate robustness before any capital allocation.

ADDITIONAL METRICS

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