LATINOS TRADING

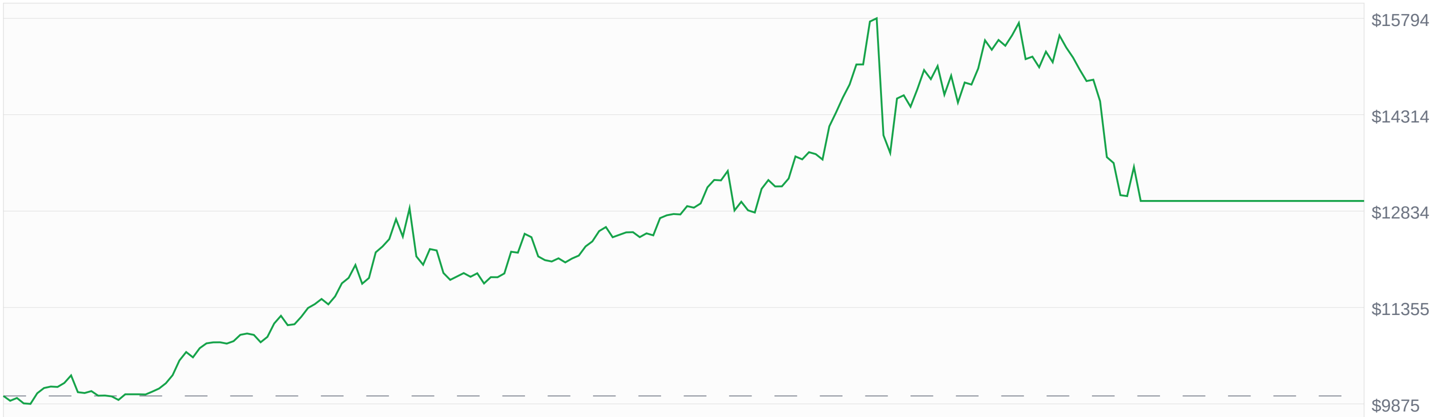
BACKTEST REPORT

Backtest #29085 · GC=F · GG10_VWAP_Dip_Buyer

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% win rate with only two trades is statistically meaningless and likely overfit, despite the impressive ROI and Sharpe ratio. The 17.75% max drawdown is uncomfortably high relative to the sample size, suggesting significant tail risk not captured here. With such a small n, confidence in the VWAP dip-buying edge is nonexistent; this looks like survivorship bias. You must expand the dataset to at least 100 trades to validate the signal's robustness. Next, run a walk-forward optimization to test parameter stability across different market regimes before considering live deployment.

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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