# LATINOS TRADING

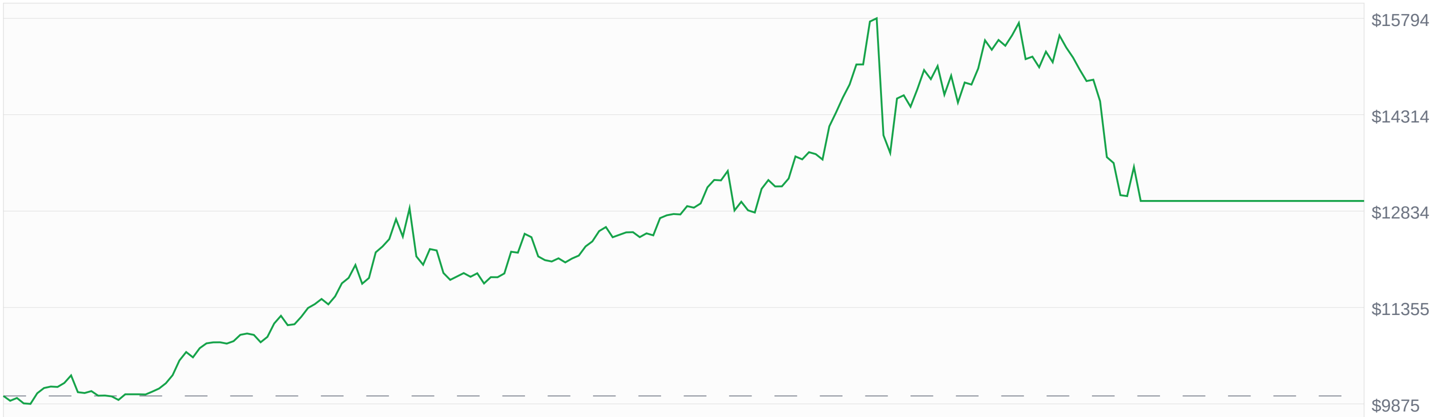
## BACKTEST REPORT

Backtest #29316 · GC=F · EVO_EVOEVOEVOE_v1955

| 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

This backtest shows a misleadingly perfect 100% win rate, but the statistical confidence is effectively zero given only two trades. A Sharpe ratio of 1.34 and 30% ROI appear strong, yet they are derived from a negligible sample size that cannot prove edge. The 17.75% max drawdown is concerning relative to the few positions taken, suggesting high volatility risk. You cannot validate this strategy’s reliability without significantly more historical data to smooth out outliers. The immediate next step is to re-run the simulation on a larger dataset to verify if the win rate holds up.

## 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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