# LATINOS TRADING

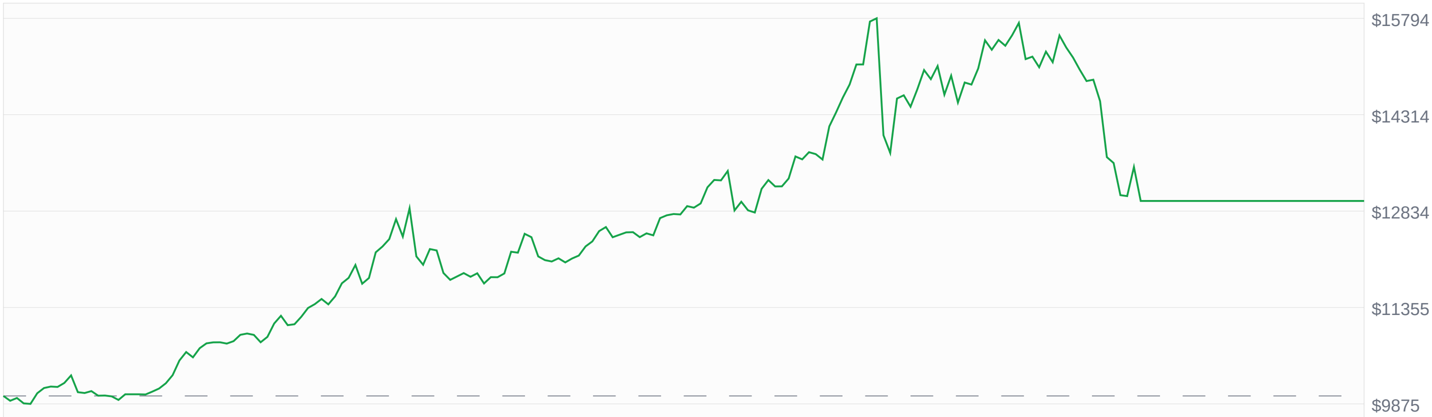
## BACKTEST REPORT

Backtest #36153 · GC=F · EVO_GG1RSISNIP_v303

| 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 delivered a perfect 100% win rate and a 29.9% return, yet the sample size of only two trades renders these statistics statistically meaningless. While the high Sharpe ratio of 1.34 suggests efficient returns per unit of risk, the 17.75% maximum drawdown indicates significant volatility exposure that is unquantifiable with such limited data. This performance is likely an overfitting artifact rather than a robust market edge, as the strategy has not survived multiple market regimes. A concrete next step is to expand the backtest window to include at least 500 trades across different volatility 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** |