# LATINOS TRADING

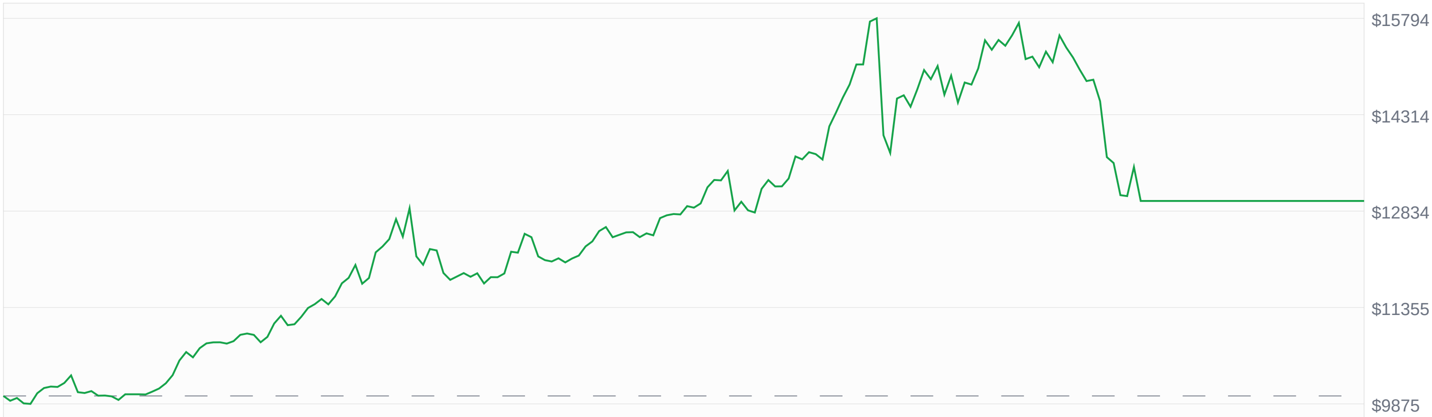
## BACKTEST REPORT

Backtest #45529 · GC=F · EVO_GG1RSISNIP_v12

| 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 +29.90% ROI and 1.34 Sharpe ratio look impressive but rest on a statistically meaningless sample of only two trades. A 100% win rate is pure luck at this sample size, not evidence of edge, while the 17.75% max drawdown reveals significant volatility risk that the small dataset hides. This backtest fails basic robustness checks because two data points cannot validate any strategy or confirm statistical significance. Run a minimum of 100 trades across multiple market regimes to establish credible performance metrics before considering this strategy viable.

## ADDITIONAL METRICS

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