

# LATINOS TRADING

## BACKTEST REPORT

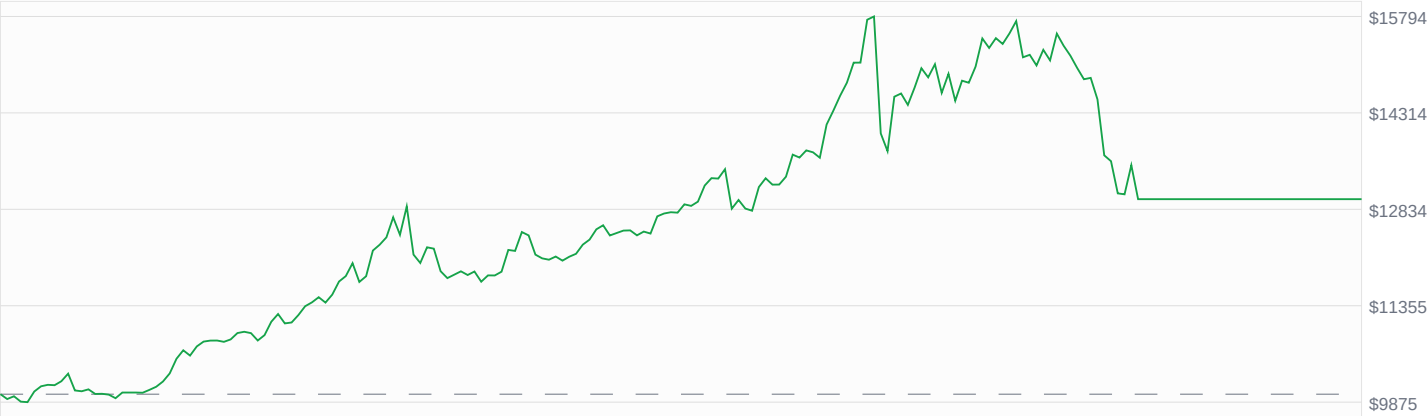


Backtest #45547 · GC=F · EVO\_GG1RSISNIP\_v899

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_GG1RSISNIP\_v899 strategy generated a 29.90% return on GC=F with a perfect win rate, but this 100% success is statistically invalid given only two trades. A Sharpe ratio of 1.34 masks extreme volatility, evidenced by a 17.75% drawdown that suggests poor risk-adjusted performance over a short sample. The results likely reflect overfitting to specific price noise rather than a robust edge for future market conditions. We must expand the backtest window and increase trade frequency to validate if the logic holds under broader market regimes.

### ADDITIONAL METRICS

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