# LATINOS TRADING

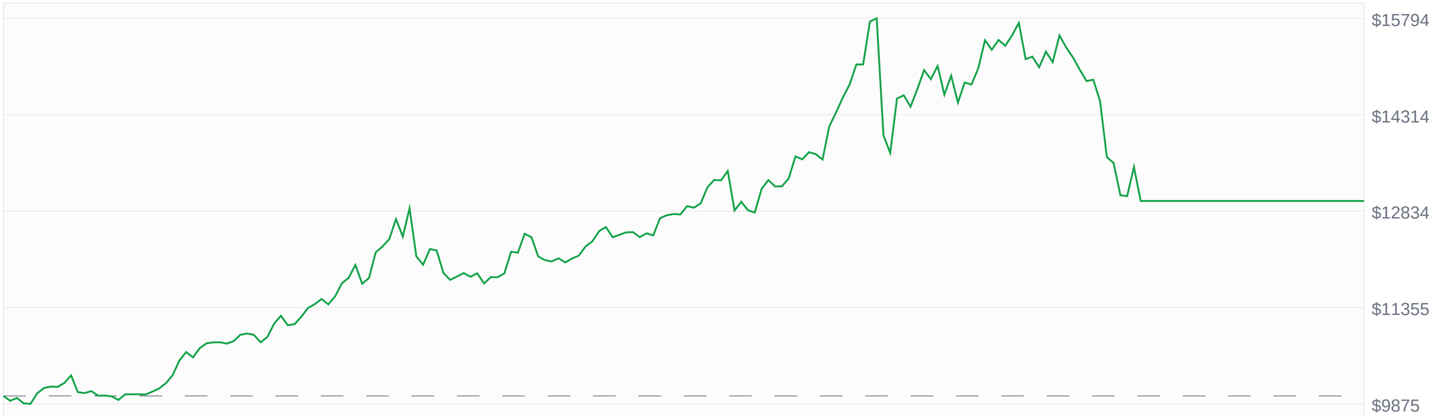
## BACKTEST REPORT

Backtest #44849 · GC=F · EVO_EVOEVOEVOE_v2034

| 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 on only two trades is a statistical artifact, not a signal of robustness, as the sample size is too small to validate the strategy. While the 1.34 Sharpe ratio and 29.90% ROI look strong, they are heavily skewed by this tiny dataset and offer no confidence in future performance. The 17.75% max drawdown indicates significant volatility risk that the current sample fails to properly stress-test against. We need at least fifty to one hundred additional trades to establish a reliable distribution of returns and drawdowns before considering this strategy viable for capital allocation.

## ADDITIONAL METRICS

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