# LATINOS TRADING

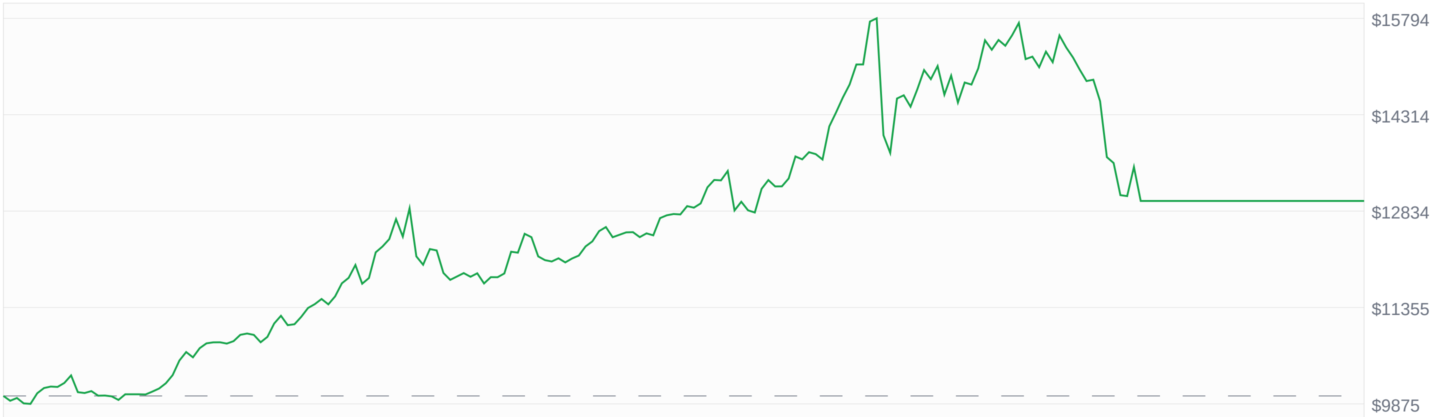
## BACKTEST REPORT

Backtest #43866 · GC=F · EVO_EVOEVOGG1R_v1656

| 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 generated a 29.90% return with a 1.34 Sharpe ratio, but the 100% win rate is statistically meaningless given only two trades. This tiny sample size prevents any reliable inference about the model's true edge or robustness. The 17.75% max drawdown highlights significant volatility risk that the current sample does not adequately stress-test. The primary flaw is the lack of statistical confidence, making the results potentially a product of random chance rather than consistent alpha. The immediate next step is to extend the backtest period to include at least fifty trades to establish a valid confidence interval.

## 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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