# LATINOS TRADING

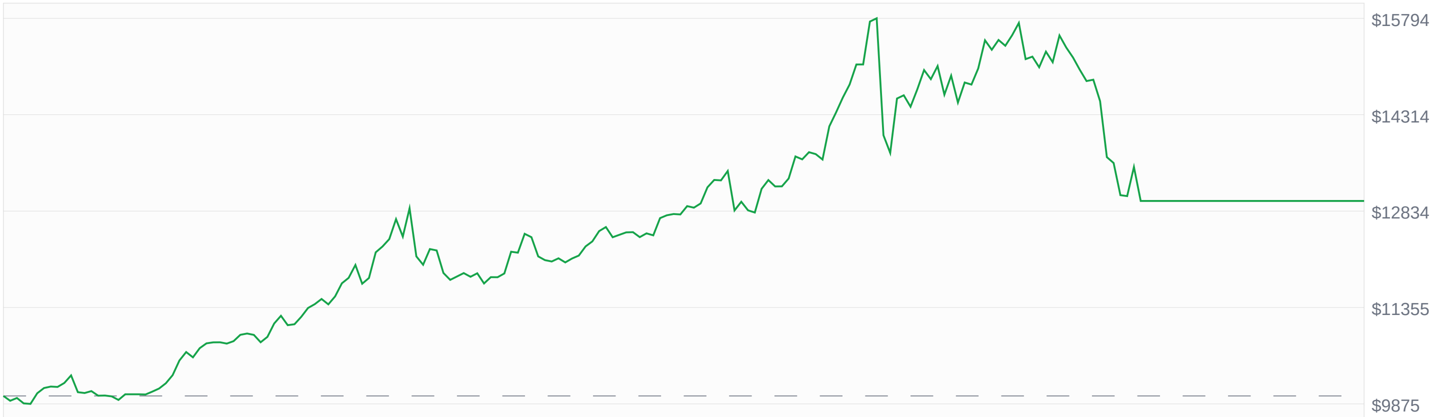
## BACKTEST REPORT

Backtest #2242 · GC=F · EVO_WEBIDEA_v1501

| 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 backtest shows an impressive 29.90% ROI with a Sharpe ratio of 1.34, yet the 100% win rate across only two trades is a classic overfitting red flag that eliminates statistical confidence. A 17.75% maximum drawdown is severe relative to the trade count, suggesting the strategy is highly sensitive to specific entry timing rather than robust trend-following logic. With such a tiny sample, the results are statistically meaningless and likely to degrade dramatically out-of-sample. The immediate next step is to expand the backtest period and run a walk-forward optimization to verify if the signal logic holds across different market regimes before deploying any capital.

## 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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