

LATINOS TRADING

BACKTEST REPORT



Backtest #23225 · GEO · GEO · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+91.22%	2.60	100.0%	-4.44%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

A 100% win rate across a single trade is statistically meaningless and signals severe overfitting rather than edge. The Sharpe of 2.60 is mathematically inflated by the tiny sample, rendering it useless for risk assessment. While the ROI and low drawdown look attractive, the lack of statistical power means this result cannot be generalized. We must run a walk-forward optimization with expanded data to verify if the strategy survives out-of-sample regimes.

ADDITIONAL METRICS

CAGR	91.22%
Sortino Ratio	4.16
Turnover	2.91x
Total Trades	1
Initial Capital	\$10000.00
Final Capital	\$19127.35