LATINOS TRADING

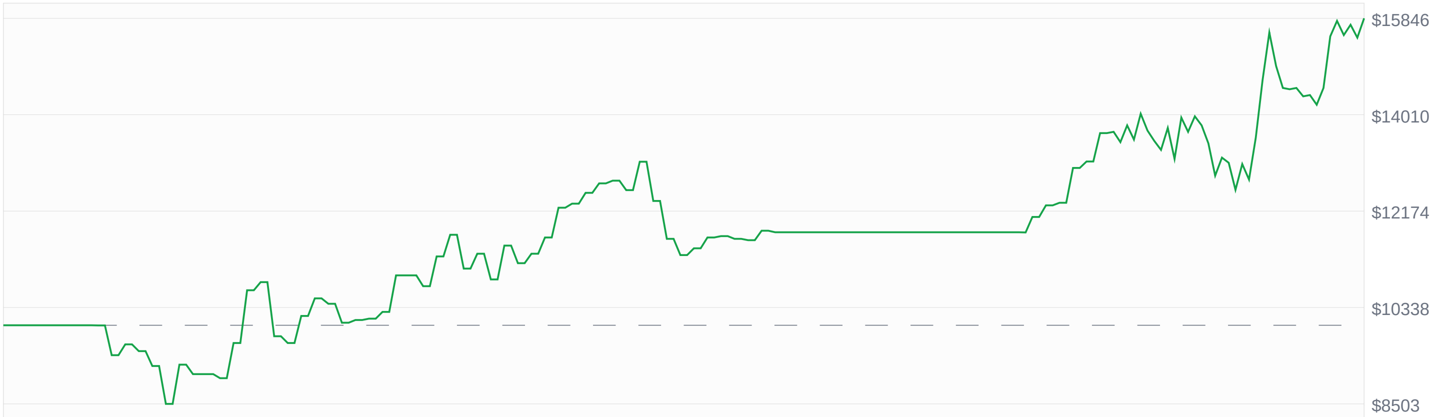
BACKTEST REPORT

Backtest #40975 · ACRS · ACRS · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+58.41%	1.63	100.0%	-11.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for ACRS shows a perfect 100% win rate and a 58.41% return, but the sample size of only two trades makes these metrics statistically insignificant and prone to overfitting. A Sharpe ratio of 1.63 looks strong, yet it is not reliable without sufficient trade frequency to smooth out variance. The 11.22% drawdown indicates a notable risk exposure, but we cannot assess true drawdown characteristics with such limited data. We must re-run the strategy on a larger dataset or adjust parameters to verify if these results replicate across different market conditions. Next, I will execute a new backtest with a wider date range to validate the strategy's robustness before considering any live deployment.

ADDITIONAL METRICS

CAGR	**58.41%**
Sortino Ratio	**1.58**
Turnover	**4.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$15845.93**

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