

LATINOS TRADING

BACKTEST REPORT

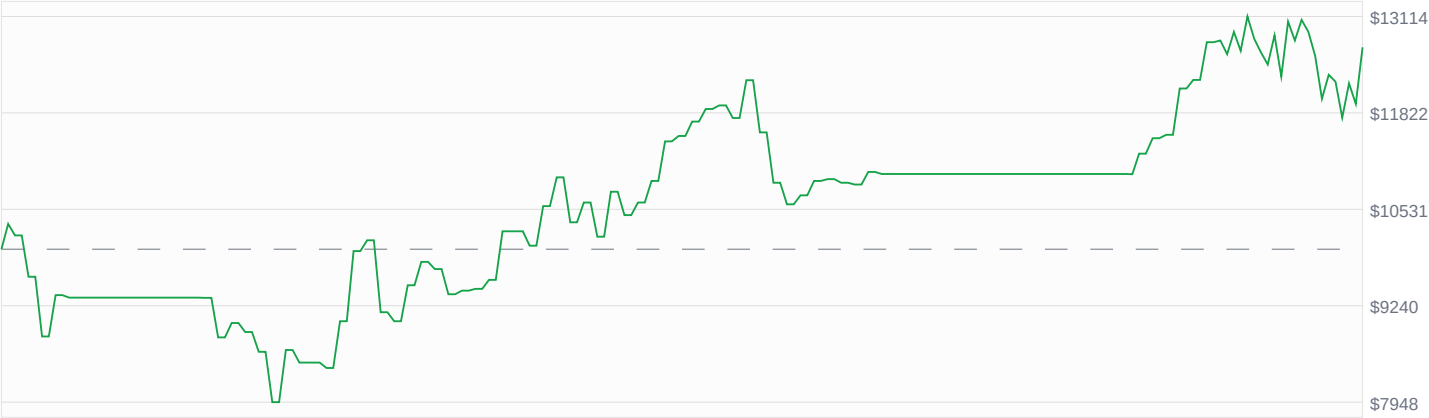


Backtest #4587 · ACRS · ACRS · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+26.96%	0.95	66.7%	-18.20%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

A twenty-seven percent return on three trades masks severe overfitting risk; the sample size lacks statistical significance, making the six-six win rate meaningless. While the Sharpe of 0.95 suggests decent risk-adjusted returns, the eighteen percent drawdown is excessive for such a tiny sample. We cannot trust these numbers as predictive of future alpha. The next step is running a walk-forward optimization with ten times more trades to validate edge. Until then, treat this as noise, not signal.

ADDITIONAL METRICS

CAGR	26.96%
Sortino Ratio	0.84
Turnover	6.34x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$12700.27