LATINOS TRADING

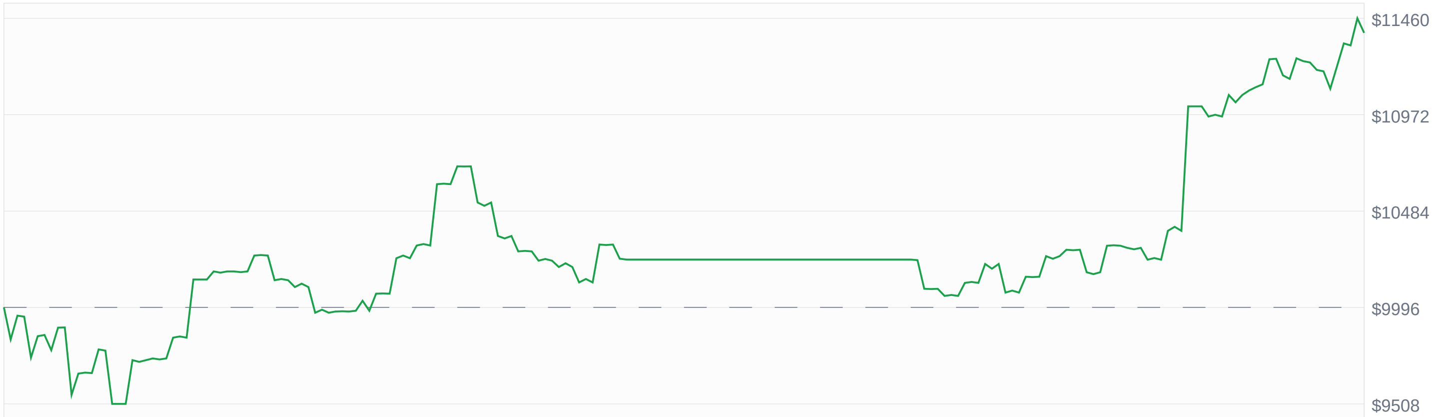
BACKTEST REPORT

Backtest #49446 · IOSP · IOSP · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.83%	1.30	100.0%	-5.72%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The IOSP backtest shows a perfect 100% win rate but with only two trades, rendering the 1.30 Sharpe ratio statistically insignificant due to extreme under-sampling. The +13.83% ROI and 5.72% drawdown suggest the strategy works on specific conditions but lacks robustness against market variance. We must treat these results as a signal for parameter optimization rather than a validated production strategy. The next step is to run a walk-forward analysis to test the strategy's stability across different time periods.

ADDITIONAL METRICS

CAGR	**13.83%**
Sortino Ratio	**1.40**
Turnover	**4.19x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11386.19**