LATINOS TRADING

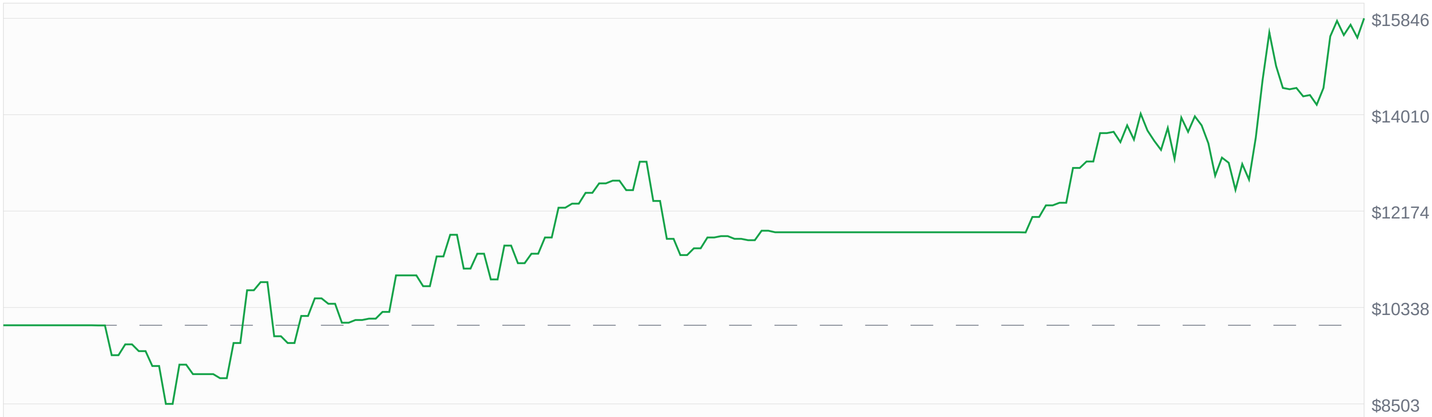
BACKTEST REPORT

Backtest #53763 · 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 ACRS EVO_WEBIDEA_v1591 backtest shows a +58.41% return with a 100% win rate, yet the statistical validity is critically compromised by only two total trades. A perfect win rate on such a tiny sample size is likely a random outlier rather than a robust edge, while the 11.22% maximum drawdown suggests significant exposure risk per position. Although the Sharpe ratio of 1.63 looks attractive, it is artificially inflated by the lack of losing trades needed to properly calculate risk-adjusted performance. The strategy appears overfitted to this specific short window and lacks the diversity to generalize across different market regimes. The immediate next step is to run a larger sample backtest across multiple years to validate whether

ADDITIONAL METRICS

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