LATINOS TRADING

BACKTEST REPORT

Backtest #50394 · GEO · GEO · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+97.07%	2.61	100.0%	-4.24%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This backtest shows a perfect 100% win rate with 97% ROI, but such flawless metrics on a single trade indicate severe overfitting rather than genuine alpha. The Sharpe ratio of 2.61 is theoretically impressive, yet the sample size of one trade renders all statistical confidence intervals meaningless and the drawdown of 4.24% irrelevant for risk assessment. We cannot validate the robustness of the EVO_WEBIDEA_v1591 logic without expanding the dataset across multiple market cycles to filter out luck. The immediate next step is to run a new simulation with randomized entry parameters and a wider date range to ensure the strategy survives out-of-sample testing before any capital deployment.

ADDITIONAL METRICS

CAGR	**97.07%**
Sortino Ratio	**4.14**
Turnover	**2.97x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$19713.25**

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