LATINOS TRADING

BACKTEST REPORT

Backtest #28264 · AMD · EVO_GG1RSISNIP_v422

ROI	Sharpe	Win Rate	Max Drawdown
+87.88%	1.61	50.0%	-26.05%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy’s +87.88% ROI and 1.61 Sharpe ratio appear strong, but the statistical significance is nonexistent given only two total trades. A 50% win rate over such a tiny sample size offers no confidence in the edge, rendering the metrics essentially noise. The 26.05% max drawdown further highlights the vulnerability to single-event variance in this limited dataset. Relying on this for capital allocation is reckless without a significantly expanded trade history.
Expand the backtest window to capture more market cycles and validate the signal consistency before any further consideration.

ADDITIONAL METRICS

CAGR	**87.88%**
Sortino Ratio	**1.44**
Turnover	**4.59x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$18788.43**