

LATINOS TRADING

BACKTEST REPORT



Backtest #28265 · 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 87.88% return and 1.61 Sharpe ratio are compelling, but the sample size of only two trades renders the strategy statistically insignificant for institutional deployment. A 50% win rate with a 26% drawdown suggests high volatility that requires verification over a larger dataset to determine if the edge is real or random noise. The current data lacks the degrees of freedom necessary to validate the strategy's robustness or risk-adjusted performance. Immediate next step is to extend the backtest period to include at least 100 trades to establish statistical confidence and mitigate overfitting risks.

ADDITIONAL METRICS

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