LATINOS TRADING

BACKTEST REPORT

Backtest #28365 · AMD · EVO_EVOEVOEVOE_v872

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 captured significant alpha with an 87.88% ROI and a solid Sharpe ratio of 1.61, demonstrating efficient risk-adjusted returns. However, the 26.05% max drawdown poses substantial portfolio risk, while the 50% win rate indicates a binary outcome structure. The statistical confidence is critically low given the sample size of only two trades, making the performance highly susceptible to random variance rather than edge. This result resembles a lucky outlier rather than a robust systemic signal worthy of capital allocation. A concrete next step is to run a rigorous walk-forward optimization over multiple market regimes to validate consistency before 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**