LATINOS TRADING

BACKTEST REPORT

Backtest #28614 · AMD · EVO_GG1RSISNIP_v1034

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 generated substantial returns with a strong Sharpe ratio, yet the win rate of 50% against only two trades renders the data statistically meaningless for institutional deployment. The high max drawdown of 26.05% suggests excessive volatility exposure without sufficient trade frequency to smooth equity curves. With such a tiny sample size, alpha is likely noise rather than edge, making robustness testing critical. Future analysis must expand the backtest window and trade count to validate signal reliability before capital allocation.

ADDITIONAL METRICS

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