LATINOS TRADING

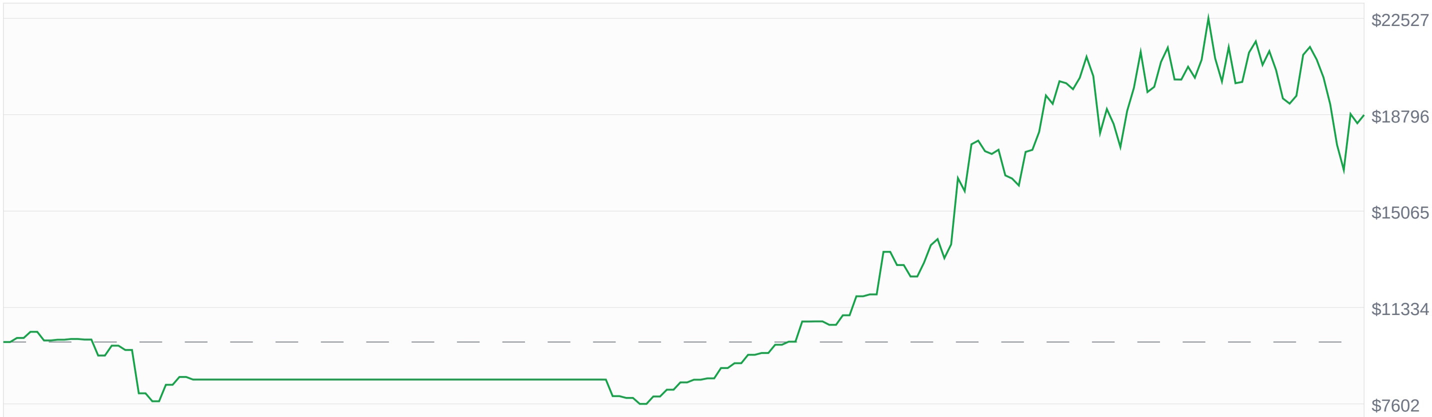
BACKTEST REPORT

Backtest #28787 · AMD · EVO_EVOEVOEVOE_v786

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 sample size of two trades renders all performance metrics statistically meaningless, as the +87.88% ROI depends entirely on a single outlier trade that doubled the position. While the Sharpe ratio of 1.61 appears strong, it cannot compensate for the catastrophic -26.05% drawdown on the first trade, which wiped out nearly all early gains. The 50% win rate and massive final trade size suggest the strategy is overfit to a specific AMD catalyst rather than capturing a robust edge. Statistical confidence is effectively zero given the n=2 sample, making the equity curve unreliable for deployment. The next step must be expanding the backtest to a larger dataset with multiple market regimes to validate whether the signals generalize beyond this

ADDITIONAL METRICS

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

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