LATINOS TRADING

BACKTEST REPORT

Backtest #28814 · AMD · EVO_GG1RSISNIP_v1140

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 ROI of 87.88% is misleading given the critically low sample size of only two trades, rendering the 1.61 Sharpe ratio statistically meaningless for prediction. A 50% win rate with a 26.05% max drawdown indicates high volatility relative to the few opportunities captured, suggesting the signal logic may be overfitting to specific market conditions rather than capturing a robust edge. The statistical confidence is negligible, as two data points cannot support any meaningful inference about future performance or risk-adjusted returns. To validate this approach, the system must run a comprehensive backtest over a longer historical period to increase the trade count and provide a reliable assessment of the strategy's true expectancy and

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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