LATINOS TRADING

BACKTEST REPORT

Backtest #28922 · AMD · EVO_GG1RSISNIP_v1177

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 ROI of +87.88% is misleading given only two total trades, rendering the Sharpe ratio and win rate statistically insignificant. A 50% win rate with 26% drawdown on such a tiny sample size suggests overfitting rather than a robust edge. The strategy lacks confidence intervals, making it impossible to distinguish skill from variance. Next, run a Monte Carlo simulation with 10,000 iterations to assess robustness before allocating capital.

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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