LATINOS TRADING

BACKTEST REPORT

Backtest #29983 · AMD · EVO_GG1RSISNIP_v911

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 yields impressive returns but the sample size of two trades invalidates statistical confidence, making Sharpe and win rate metrics unreliable. A twenty-six percent drawdown suggests significant volatility risk that is not captured by such a sparse dataset. The fifty percent win rate indicates no clear edge, implying the profit stems from a single outlier event rather than a robust alpha signal. Relying on this data could lead to overfitting and catastrophic capital allocation in live markets. Backtest must be extended to at least one hundred trades to verify the strategy's consistency and risk profile.

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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