LATINOS TRADING

BACKTEST REPORT

Backtest #30249 · AMD · EVO_GG1RSISNIP_v290

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 87.88% return masks a critically flawed sample of only two trades, rendering the 1.61 Sharpe ratio statistically meaningless for institutional deployment. A 50% win rate with a 26% drawdown on such sparse data offers no confidence in edge reliability or regime robustness. The strategy lacks the statistical power required for any serious risk assessment or capital allocation. The immediate next step is running a walk-forward optimization across multiple market regimes to validate signal stability before considering further simulation. Until then, this is a curiosity, not a strategy.

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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