LATINOS TRADING

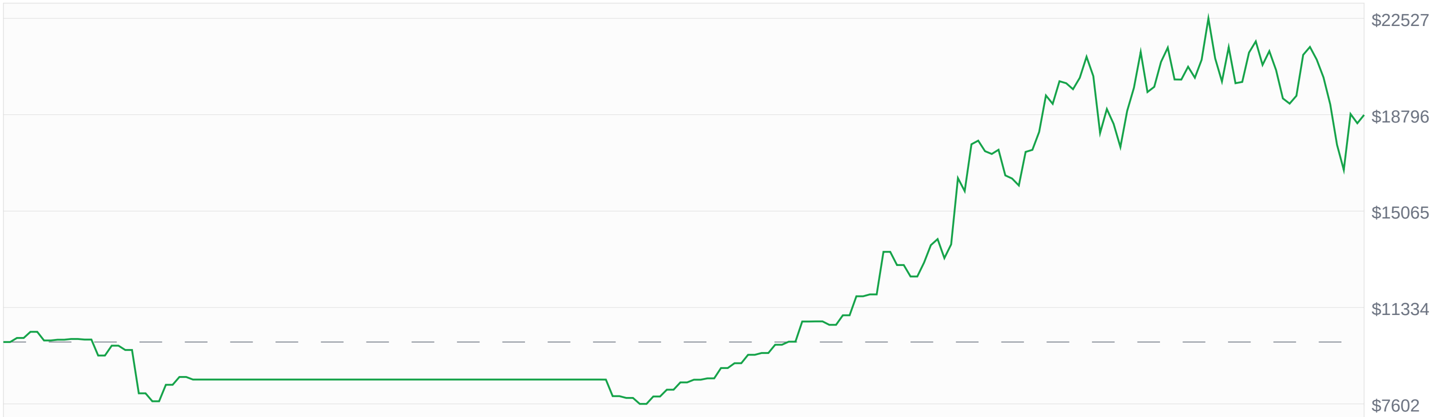
BACKTEST REPORT

Backtest #3730 · AMD · EVO_GG1RSISNIP_v1402

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 backtest shows a strong ROI of +87.88% and a solid Sharpe ratio of 1.61, which suggests good risk-adjusted returns relative to volatility. However, the sample size is critically small with only 2 total trades, rendering the 50.0% win rate and all other statistics statistically insignificant and prone to high variance. A 26.05% max drawdown is substantial for such a brief period, indicating high volatility risk that the limited data cannot reliably characterize.
Given the minimal trade count, these results lack the confidence to generalize the strategy's effectiveness. The concrete next step is to run a walk-forward analysis with a significantly expanded dataset and more trades to validate whether the performance holds up out-of-sample.

ADDITIONAL METRICS

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