LATINOS TRADING

BACKTEST REPORT

Backtest #37734 · AMD · EVO_GG1RSISNIP_v16

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

An 87.88 percent return with a 1.61 Sharpe ratio looks impressive on the surface, but the 26.05 percent drawdown reveals significant volatility risk. The 50 percent win rate across only two total trades provides zero statistical confidence, meaning this performance is almost certainly a result of luck rather than a robust edge. You cannot validate a strategy on such a tiny sample size, so the current metrics are meaningless for institutional decision making. The concrete next step is to expand the backtest window to at least one hundred trades before considering any live deployment. This ensures the risk adjusted return is based on actual market cycles instead of a single lucky streak.

ADDITIONAL METRICS

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