LATINOS TRADING

BACKTEST REPORT

Backtest #35689 · AMD · EVO_GG1RSISNIP_v392

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 EVO_GG1RSISNIP_v392 backtest on AMD shows high nominal returns, yet the statistical validity is critically compromised by only two executed trades. While the 1.61 Sharpe ratio and 87.88% ROI appear robust, a win rate of exactly 50% across this sample size is statistically insignificant and likely driven by random chance rather than predictive edge. The 26% maximum drawdown indicates substantial volatility risk that is impossible to assess reliably with such sparse historical data. To confirm whether this strategy possesses genuine alpha, you must re-run the backtest with a wider date range or adjust entry parameters to generate a sufficient trade volume for confidence intervals.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.