LATINOS TRADING

BACKTEST REPORT

Backtest #35893 · AMD · EVO_GG1RSISNIP_v402

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_v402 backtest on AMD shows a theoretical 87.88% return, yet the statistical validity is critically compromised by only two total trades. A 26% maximum drawdown with such a small sample size creates extreme volatility in the Sharpe ratio of 1.61, which lacks the robustness required for institutional deployment. The 50% win rate suggests a coin-flip strategy where the gains on the single winner are likely offsetting losses on the loser rather than indicating genuine alpha. We must expand the out-of-sample data window and increase trade frequency before any live capital is committed to this specific parameter set.

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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