LATINOS TRADING

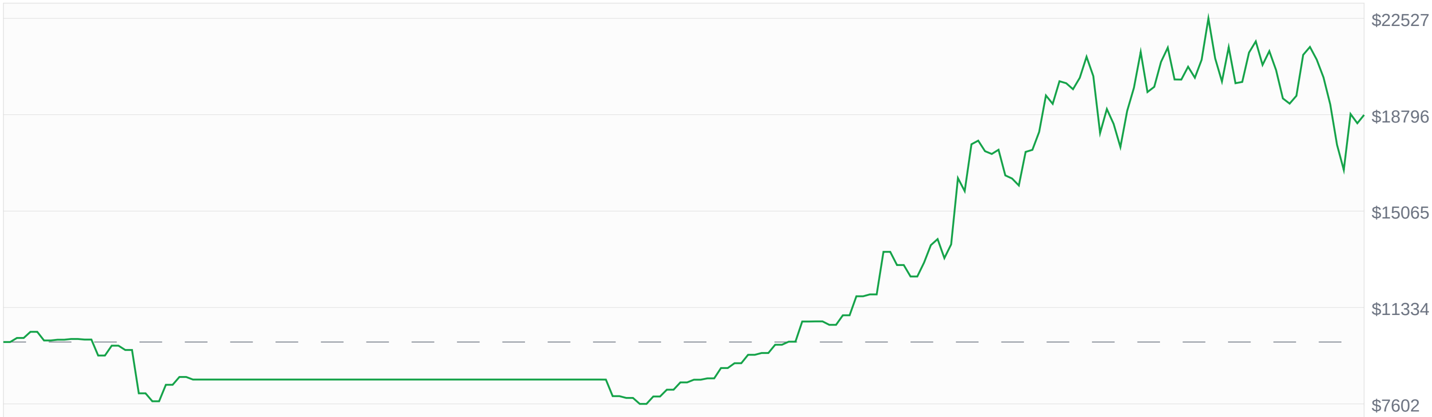
BACKTEST REPORT

Backtest #36525 · 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 AMD backtest shows an impressive 87.88% return and a Sharpe ratio of 1.61, yet the 26% drawdown and 50% win rate with only two trades reveal extreme statistical fragility. Such a small sample size offers no reliable confidence intervals, making the apparent alpha indistinguishable from random noise or a lucky outlier. The strategy likely overfitted to specific volatility regimes rather than capturing persistent market inefficiencies. We must expand the sample size through walk-forward analysis or adjust position sizing to mitigate tail risk before deployment. Ultimately, the current performance lacks robustness for institutional standards.

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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