LATINOS TRADING

BACKTEST REPORT

Backtest #38967 · AMD · EVO_GG1RSISNIP_v939

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_v939 backtest on AMD shows an 87.88% return driven by just two trades, making the 1.61 Sharpe ratio statistically unreliable without further validation. A 26.05% drawdown and 50% win rate indicate high variance rather than consistent alpha generation, typical of overfitting on sparse data. We cannot confidently generalize performance until we run a robust out-of-sample test with significantly more trade history. The next step is to expand the lookback period and stress-test the entry logic against extended market regimes to confirm durability.

ADDITIONAL METRICS

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