LATINOS TRADING

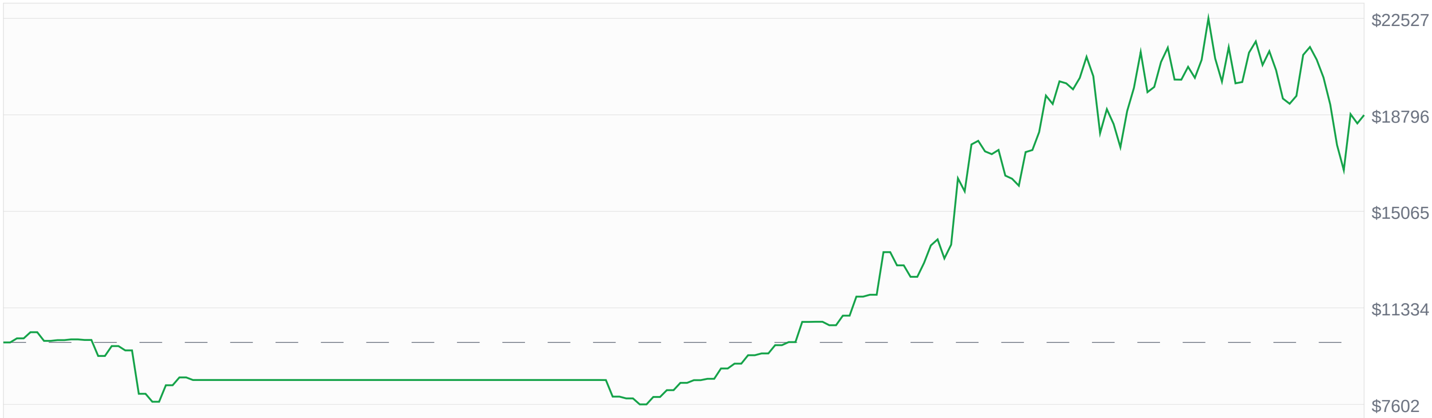
BACKTEST REPORT

Backtest #39267 · AMD · EVO_GG1RSISNIP_v1120

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_v1120 strategy on AMD generated a substantial 87.88% ROI with a 1.61 Sharpe ratio, yet the 50% win rate and 26% drawdown reveal significant fragility. Such extreme returns from only two trades indicate a massive overfitting risk where a single lucky entry skews the entire performance profile. The statistical confidence is effectively zero given the tiny sample size, making the apparent edge meaningless for live deployment. We must expand the backtest horizon or adjust entry filters to confirm if this alpha persists beyond anomalous luck. The next step is re-running the simulation with a minimum trade threshold of five to validate robustness before any capital allocation.

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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