LATINOS TRADING

BACKTEST REPORT

Backtest #48334 · AMD · EVO_GG1RSISNIP_v1036

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_v1036 backtest shows an 87.88% return, yet a 50% win rate and only two trades indicate extreme noise rather than a robust edge. A 26% drawdown combined with such low trade frequency suggests the strategy relies heavily on single large winners, creating unacceptable tail risk for institutional allocation. With a Sharpe ratio of 1.61 based on minimal data points, statistical significance is effectively zero, rendering the performance unreliable. We must increase the sample size by widening the test window or adjusting entry thresholds before deploying capital. Next, re-run the simulation on AMD with a longer lookback period to validate if the 26% drawdown is a persistent structural flaw or a one-time outlier.

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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