LATINOS TRADING

BACKTEST REPORT

Backtest #46821 · AMD · EVO_GG1RSISNIP_v220

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_v220 backtest on AMD shows a theoretical return of 87.88% with a Sharpe ratio of 1.61, yet the strategy executed only two trades. A 50% win rate and 26% maximum drawdown indicate that high profitability relies on outlier gains rather than consistent execution, raising concerns about statistical robustness. With such a small sample size, these results lack the confidence needed for institutional deployment and could easily reverse in live markets. The primary risk is overfitting to a specific price path that cannot be replicated. Next, expand the backtest window or adjust parameters to generate at least 50 trades before validating the strategy.

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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