LATINOS TRADING

BACKTEST REPORT

Backtest #56211 · AMD · EVO_GG1RSISNIP_v144

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_v144 strategy on AMD delivered an 87.88% return but failed due to severe statistical insignificance, with only two trades and a 26% drawdown exposing extreme fragility. The 1.61 Sharpe ratio suggests efficient risk-adjusted returns, yet the 50% win rate offers no edge against a random coin flip in such a thin sample. This result lacks institutional credibility as it cannot distinguish alpha from noise, making any extrapolation to live capital dangerously speculative. The immediate priority is to expand the backtest window and optimize entry filters to generate a statistically robust dataset. Without more data points, this strategy remains a theoretical curiosity rather than a deployable edge.

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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