LATINOS TRADING

BACKTEST REPORT

Backtest #32650 · AMD · EVO_GG1RSISNIP_v392

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_v392 strategy on AMD delivered a robust +87.88% ROI with a healthy Sharpe ratio of 1.61, yet the 50% win rate and meager two trades reveal a statistically insignificant sample size prone to overfitting. A 26.05% maximum drawdown suggests that while the few winning positions were potent, the lack of trade frequency prevents us from confirming the robustness of the signal logic under varying market conditions. We must expand the testing window to capture more cycles and validate if this alpha is a persistent edge or a random outlier before considering live deployment. The next critical step is to re-run the simulation with a longer historical dataset to ensure the strategy can consistently navigate drawdowns without relying on

ADDITIONAL METRICS

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

Generated 2026-08-21T04:53:02Z · latinostrading.com