LATINOS TRADING

BACKTEST REPORT

Backtest #33200 · AMD · EVO_GG1RSISNIP_v221

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_v221 strategy on AMD delivered a +87.88% ROI and a 1.61 Sharpe ratio, yet a mere 50% win rate and a 26% max drawdown suggest extreme volatility rather than robust alpha. The sample size of only two trades provides negligible statistical confidence, meaning the positive outcome could easily be a statistical fluke or a single lucky entry. While the final capital grew to $18,788.43, the high drawdown indicates poor risk-adjusted stability unsuitable for institutional deployment. We must expand the backtest lookback period or adjust entry filters to validate these results against a larger dataset before considering live 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**