LATINOS TRADING

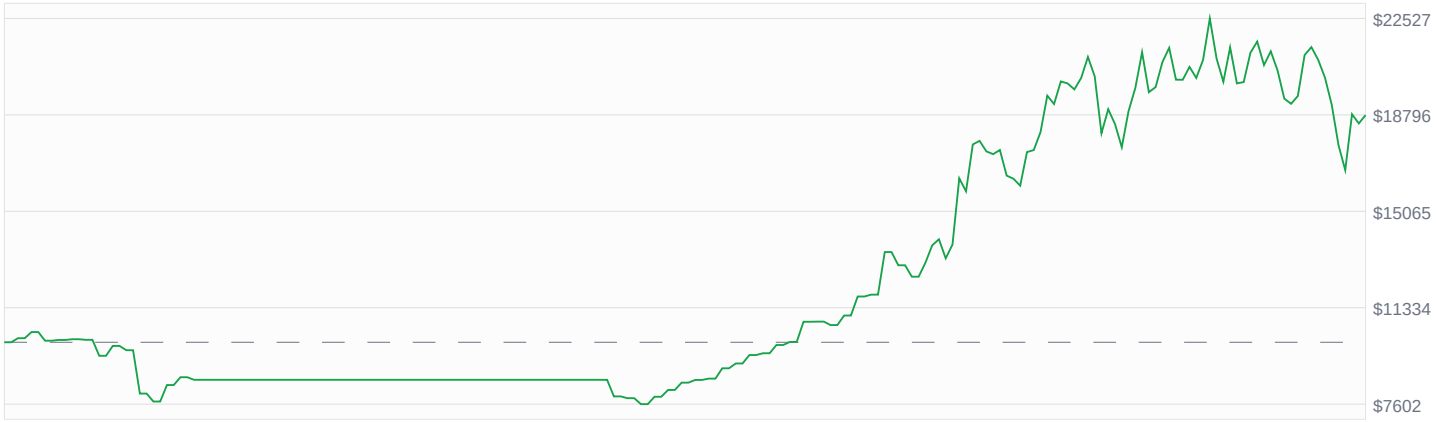
BACKTEST REPORT

Backtest #33265 · AMD · EVO_GG1RSISNIP_v1595

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 backtest on AMD shows a high ROI and positive Sharpe ratio, but the statistical validity is critically weak with only two trades. A win rate of 50% provides no meaningful edge, and a 26% drawdown is unacceptably high for such limited sample size. The strategy likely overfits recent volatility rather than capturing a robust trend, making current performance an outlier rather than a repeatable signal. We must expand the test horizon or adjust entry filters to validate consistency before deployment.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.