LATINOS TRADING

BACKTEST REPORT

Backtest #34582 · AMD · EVO_GG1RSISNIP_v1090

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_v1090 backtest on AMD shows an impressive 87.88% ROI and a Sharpe ratio of 1.61, yet the 50% win rate and extreme 26.05% drawdown reveal a binary, high-volatility approach rather than a sustainable alpha generator. With only two total trades, the statistical confidence in these metrics is negligible, making the profitability a statistical outlier rather than a robust edge. The strategy likely captures asymmetric upside moves while ignoring trend stability, resulting in poor risk-adjusted consistency over a live sample. A concrete next step is to backtest this logic over a minimum of 500 trades with a strict stop-loss to validate if the drawdown is a structural flaw or an anomaly. This analysis remains educational and does not

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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