LATINOS TRADING

BACKTEST REPORT

Backtest #35371 · AMD · EVO_GG1RSISNIP_v1366

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_v1366 backtest on AMD shows a nominal 87.88% ROI, yet the statistical significance is critically low due to only two trades executed. This limited sample size renders the 50% win rate and 1.61 Sharpe ratio unreliable metrics that do not confirm strategy robustness against market variance. The 26.05% maximum drawdown indicates substantial volatility risk, suggesting the entry logic may be overly sensitive to short-term price spikes. Without additional trades, we cannot validate the alpha generation or determine if this performance is an anomaly or a repeatable edge. The immediate next step is to run a walk-forward analysis on a longer historical dataset to stress-test the parameters before live deployment.

ADDITIONAL METRICS

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

Generated 2026-08-21T07:09:45Z · latinostrading.com