LATINOS TRADING

BACKTEST REPORT

Backtest #36223 · AMD · EVO_GG1RSISNIP_v254

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_v254 strategy on AMD shows a misleadingly high ROI of 87.88% driven by only two trades, which renders the Sharpe ratio of 1.61 statistically insignificant. A 50% win rate with a 26% maximum drawdown indicates that the single winning position carried disproportionate risk, exposing the portfolio to extreme volatility. This sample size is too small to confirm robustness, suggesting the returns may reflect luck rather than a reliable edge. The next step is to stress test the strategy against out-of-sample data to validate if the alpha persists beyond this narrow dataset.

ADDITIONAL METRICS

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