LATINOS TRADING

BACKTEST REPORT

Backtest #37911 · AMD · EVO_GG1RSISNIP_v335

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_v335 strategy generated an impressive 87.88% return with a Sharpe ratio of 1.61, yet the statistical validity is critically weak due to only two completed trades. This narrow sample size prevents any meaningful assessment of the 26.05% drawdown risk, rendering the high win rate and profitability anecdotal rather than robust. The single trade execution suggests the strategy's logic may be overfitted or ineffective at capturing AMD's specific volatility patterns. Before deploying capital, we must expand the backtest horizon and reduce position sizing to validate performance across different market regimes.

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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