LATINOS TRADING

BACKTEST REPORT

Backtest #52683 · AMD · EVO_GG1RSISNIP_v1297

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_v1297 strategy generated an impressive 87.88% ROI with a 1.61 Sharpe ratio on AMD, yet the sample size of only two trades renders these statistics statistically insignificant. A maximum drawdown of 26.05% suggests substantial volatility exposure, while a 50% win rate offers no edge against a random baseline. Consequently, the high returns are likely noise rather than evidence of a robust alpha source. The next step is to run a longer backtest with optimized entry filters to validate performance across a diverse market cycle. Without expanded historical data, this strategy remains a high-risk hypothesis rather than a deployable system.

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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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.