

LATINOS TRADING

BACKTEST REPORT



Backtest #52175 · AMD · EVO_GG1RSISNIP_v961

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_v961 strategy on AMD generated an 87.88% return, yet the 26.05% drawdown and 50% win rate reveal a high-risk profile driven by just two trades. Such a narrow sample size renders the Sharpe ratio of 1.61 statistically insignificant and prone to overfitting rather than indicative of robust alpha. The extreme volatility suggests the model lacks sufficient resilience to withstand real-world market noise without further diversification. We must expand the backtest window to validate consistency before considering deployment.

ADDITIONAL METRICS

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