LATINOS TRADING

BACKTEST REPORT

Backtest #52426 · AMD · EVO_GG1RSISNIP_v1120

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_v1120 strategy generated a robust 87.88% ROI on AMD with a Sharpe ratio of 1.61, yet this performance is statistically insignificant due to only two executed trades. A 50% win rate suggests a random walk outcome rather than a consistent edge, while a 26.05% drawdown indicates severe volatility exposure despite the high returns. We must increase sample size through extended backtesting or live simulation to validate if this alpha is replicable or a luck-based outlier. The next step is to run a walk-forward analysis on a broader dataset to confirm strategy robustness before any capital deployment.

ADDITIONAL METRICS

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