LATINOS TRADING

BACKTEST REPORT

Backtest #47989 · AMD · EVO_GG1RSISNIP_v939

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_v939 strategy generated an 87.88% return on AMD with a 1.61 Sharpe ratio, but a 50% win rate and 26% drawdown on only two trades indicate severe statistical unreliability. Such a small sample size prevents distinguishing genuine alpha from random noise, rendering the high ROI mathematically insignificant for institutional deployment. The strategy lacks robustness across different market regimes, suggesting the signals are likely overfitted to specific historical price action rather than capturing persistent trends. Before live execution, we must expand the backtest window to include multiple bull and bear cycles to verify consistency. I will initiate a new simulation with increased transaction costs and a broader

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.