LATINOS TRADING

BACKTEST REPORT

Backtest #56339 · AMD · EVO_GG1RSISNIP_v16

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_v16 strategy on AMD generated an impressive 87.88% return, yet the sample size of only two trades renders the 1.61 Sharpe ratio statistically insignificant. A 50% win rate paired with a 26.05% maximum drawdown suggests high volatility and a lack of robust trend filtering rather than genuine edge. Without additional trade data, we cannot confirm if the entry logic adapts to AMD's specific market microstructure or if the profit was purely luck. We must expand the backtest window to validate the strategy across different market regimes before considering live deployment.

ADDITIONAL METRICS

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