LATINOS TRADING

BACKTEST REPORT

Backtest #57596 · AMD · EVO_GG1RSISNIP_v5

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_v5 strategy on AMD delivered a +87.88% return with a 1.61 Sharpe ratio, driven by a single winning trade that offset a significant loss. However, the 26.05% maximum drawdown and a mere 50% win rate across just two trades indicate extreme statistical noise rather than a robust edge. With such a limited sample size, the apparent alpha is likely a result of overfitting to a specific market regime rather than a repeatable strategy. The high volatility suggests the approach is too fragile for institutional deployment without substantial parameter tuning. The immediate next step is to execute a walk-forward analysis to validate stability across multiple time periods before considering live capital allocation.

ADDITIONAL METRICS

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