LATINOS TRADING

BACKTEST REPORT

Backtest #2116 · AMD · EVO_EVOEVOEVOE_v758

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 +87.88% ROI on AMD masks a critically small sample of just two trades, rendering the 50% win rate and 1.61 Sharpe ratio statistically meaningless for live deployment. While the strategy captured significant gains, the 26.05% max drawdown reveals substantial risk exposure relative to the limited data points. This single backtest cannot establish edge or reliability, as random chance easily explains such sparse results. I recommend running a walk-forward optimization with expanded historical data to validate robustness before any 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**