LATINOS TRADING

BACKTEST REPORT

Backtest #35161 · AMD · EVO_EVOEVOEVOE_v1867

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_EVOEVOEVOE_v1867 strategy on AMD delivered an impressive 87.88% ROI with a Sharpe ratio of 1.61, yet this performance is statistically insignificant due to only two executed trades. A 50% win rate with a 26.05% drawdown suggests high volatility that may mask genuine alpha or indicate severe overfitting to historical noise. The small sample size prevents reliable assessment of drawdown resilience and true risk-adjusted returns under varied market regimes. Before deploying live capital, we must run a longer backtest on AMD with a 10-year dataset to validate consistency. Finally, stress-test the logic against 2020-2022 semiconductor cycles to ensure robustness before any real allocation.

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.