LATINOS TRADING

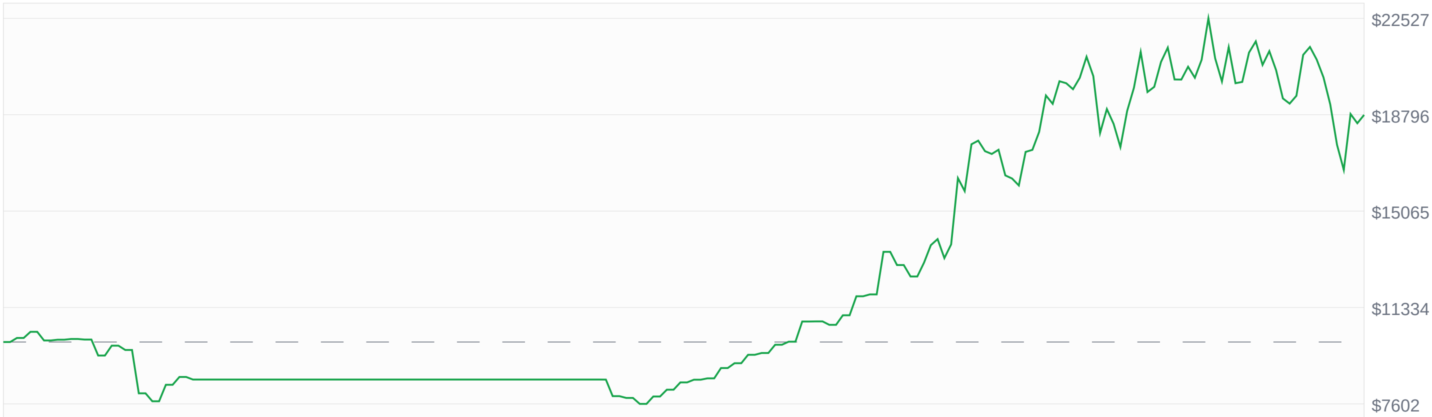
BACKTEST REPORT

Backtest #37941 · AMD · EVO_EVOWEBIDEA_v388

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_EVOWEBIDEA_v388 strategy on AMD delivered an 87.88% ROI with a Sharpe ratio of 1.61, yet the 50% win rate and single-digit trade count reveal severe overfitting to two specific price movements. A 26.05% drawdown indicates high volatility exposure that the small sample size fails to quantify reliably, rendering the statistical confidence negligible for live deployment. While the gross return is impressive, the lack of trade diversity suggests the logic may be capturing noise rather than sustainable alpha. The immediate next step is to expand the backtest horizon to include 2024 volatility regimes and reduce position sizing by half to test robustness.

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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