LATINOS TRADING

BACKTEST REPORT

Backtest #38357 · AMD · EVO_EVOEVOEVOG_v499

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 AMD backtest for EVO_EVOEVOEVOG_v499 shows an 87.88% ROI driven by just two trades, rendering the Sharpe ratio of 1.61 statistically meaningless due to severe sample size insufficiency. While the strategy captures significant upside, a 50% win rate and 26% maximum drawdown indicate extreme volatility and lack of robustness against sequence risk. This performance is highly likely an outlier rather than a reliable alpha signal given the minimal trade history. Immediate next steps involve expanding the test window to gather sufficient data points and reducing position size to mitigate tail risk. Do not deploy this strategy live until the win rate stabilizes and drawdown metrics improve over a longer sample.

ADDITIONAL METRICS

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