LATINOS TRADING

BACKTEST REPORT

Backtest #38646 · AMD · EVO_EVOEVOEVOE_v618

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_v618 strategy on AMD delivered an impressive 87.88% ROI, yet the extremely low trade count of only two executions renders the 1.61 Sharpe ratio statistically insignificant. A 50% win rate with such sparse data points offers no reliable evidence of edge, while the 26.05% maximum drawdown represents unacceptable volatility for a robust institutional model. We cannot validate the strategy's resilience or consistency until the sample size expands through longer backtest windows or diverse market conditions. The next step is to extend the lookback period significantly or test the logic on correlated semiconductors to confirm whether the alpha is specific to AMD or a product of overfitting.

ADDITIONAL METRICS

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