LATINOS TRADING

BACKTEST REPORT

Backtest #40033 · AMD · EVO_EVOEVOEVOE_v1889

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_EVOEVOE_v1889 shows a deceptive +87.88% ROI driven by a mere 2 trades, rendering the 1.61 Sharpe ratio statistically meaningless due to extreme sample size. A 26.05% maximum drawdown paired with a 50% win rate suggests the strategy is highly volatile and likely overfitted to specific market noise rather than capturing a robust trend. Without more trades, we cannot distinguish between genuine alpha generation and random luck, so the results lack institutional-grade confidence. The next step is mandatory: run a rolling forward test with reduced position sizing to verify if the 50% win rate holds across different market regimes before any live deployment.

ADDITIONAL METRICS

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