LATINOS TRADING

BACKTEST REPORT

Backtest #41500 · AMD · EVO_EVOEVOEVOE_v1716

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_EVOEVOE_v1716 strategy on AMD generated an impressive 87.88% ROI with a Sharpe ratio of 1.61, yet the 26% maximum drawdown and single-digit trade count reveal severe overfitting risks. A 50% win rate with only two trades provides insufficient statistical confidence to validate performance, making the high returns potentially noise rather than alpha. This sample size is too small to generalize the strategy's resilience across different market regimes or volatility levels. The immediate next step is to expand the backtest window to include diverse market cycles and enforce stricter walk-forward validation before 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**

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