LATINOS TRADING

BACKTEST REPORT

Backtest #47677 · AMD · EVO_EVOEVOEVOE_v703

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_v703 backtest on AMD shows an impressive 87.88% ROI, yet the strategy executed only two trades, rendering the Sharpe ratio of 1.61 statistically unreliable and the 50% win rate unrepresentative of true performance. A maximum drawdown of 26.05% indicates significant volatility exposure that could easily be exacerbated in live markets where slippage and liquidity gaps are more pronounced than in simulation. Given the tiny sample size, the current metrics likely overstate profitability while underestimating systemic risk, making any conclusion premature without further validation. The immediate next step is to run a parameter optimization sweep or expand the historical lookback window to generate a larger trade sample

ADDITIONAL METRICS

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