LATINOS TRADING

BACKTEST REPORT

Backtest #52713 · AMD · EVO_EVOEVOEVOE_v1861

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_v1861 backtest on AMD shows a theoretical +87.88% ROI driven by a single trade, rendering the 50% win rate and +1.61 Sharpe ratio statistically insignificant due to the sample size of only two executions. While the strategy successfully captured a large upward move, the 26.05% maximum drawdown indicates extreme tail risk that would likely erode capital in a normal market distribution. We lack confidence in the strategy's robustness without a larger sample of trades to confirm if the alpha is genuine or a result of overfitting to one specific price action. The next step is to expand the backtest lookback period to at least 12 months and filter for similar volatility regimes to validate performance consistency before live

ADDITIONAL METRICS

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