LATINOS TRADING

BACKTEST REPORT

Backtest #40204 · AMD · EVO_EVOVELOCIT_v1509

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_EVOVELOCIT_v1509 strategy on AMD generated an 87.88% return, yet a mere two trades renders the 1.61 Sharpe ratio and 50% win rate statistically insignificant for institutional deployment. While the setup successfully captured a high-probability move, the extreme volatility exposure is evidenced by a 26.05% maximum drawdown, which far outweighs the sample size's ability to confirm robustness. We cannot validate the strategy's edge without a larger dataset to filter out survivorship bias and false positives inherent in such a sparse equity curve. The next critical step is to expand the historical testing window to include the last 12 months and run a Monte Carlo simulation to assess regime stability before any live capital

ADDITIONAL METRICS

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

Generated 2026-09-01T01:04:11Z · latinostrading.com