LATINOS TRADING

BACKTEST REPORT

Backtest #45280 · AMD · EVO_EVOEVOEVOE_v2357

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 backtest shows high returns driven by only two trades, creating a massive statistical overfitting risk. A 26% drawdown indicates significant volatility exposure that the current signal logic fails to filter effectively. With just two trades, the Sharpe ratio of 1.61 is mathematically unreliable and lacks predictive confidence. The strategy requires more robust entry filters to prevent such extreme drawdowns during genuine market reversals. The immediate next step is to run a walk-forward analysis with a larger dataset to validate if these parameters hold up.

ADDITIONAL METRICS

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