LATINOS TRADING

BACKTEST REPORT

Backtest #51869 · AMD · EVO_EVOEVOEVOE_v689

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_v689 backtest on AMD shows a stark disconnect between high profitability and extreme fragility. While the strategy generated an 87.88% return, a sample size of only two trades renders the Sharpe ratio of 1.61 statistically meaningless and exposes the capital to disproportionate risk. The 26.05% maximum drawdown indicates that a single adverse move could have erased a significant portion of gains, highlighting a lack of robustness in the signal logic. Without more transactional data, we cannot validate whether the 50% win rate is genuine skill or random variance. The next step is to run a walk-forward analysis on a larger historical dataset to confirm if the strategy can generate consistent signals beyond this anomalous period.

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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