LATINOS TRADING

BACKTEST REPORT

Backtest #53642 · AMD · EVO_EVOEVOEVOE_v2292

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_v2292 strategy shows a high ROI of +87.88% driven by only two trades, rendering the Sharpe ratio of 1.61 statistically unreliable due to severe overfitting. A 50% win rate with a 26% drawdown indicates extreme volatility and a lack of robustness against market shifts. Given the tiny sample size, these results are likely noise rather than a predictable alpha signal. The strategy requires immediate expansion of the trade history to validate performance across different market regimes. We must run a walk-forward analysis with stricter penalties for curve fitting before considering deployment.

ADDITIONAL METRICS

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

Generated 2026-09-03T06:34:23Z · latinostrading.com