LATINOS TRADING

BACKTEST REPORT

Backtest #56472 · AMD · EVO_EVOWEBIDEA_v388

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_EVOWEBIDEA_v388 strategy generated a +87.88% return on AMD with a robust Sharpe ratio of 1.61, primarily driven by two high-convexity trades. However, the 50% win rate and single-digit trade count indicate severe overfitting and a lack of statistical significance for live deployment. The 26% peak-to-trough drawdown suggests the model is excessively sensitive to specific volatility spikes rather than capturing a consistent edge. Given the insufficient sample size, any performance attribution remains speculative and prone to random noise. The immediate next step is to run a walk-forward analysis on out-of-sample data to validate the robustness of these parameters.

ADDITIONAL METRICS

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