LATINOS TRADING

BACKTEST REPORT

Backtest #57016 · AMD · EVO_EVOEVOGG1R_v460

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_EVOEVOGG1R_v460 strategy on AMD shows a volatile 87.88% gain driven by only two trades, creating insufficient statistical significance for institutional adoption. While the 1.61 Sharpe ratio indicates acceptable risk-adjusted returns, the 26.05% maximum drawdown and flat 50% win rate suggest the strategy is highly sensitive to single large moves rather than consistent alpha generation. Such a small sample size prevents any reliable assessment of robustness or expectancy, rendering the high ROI statistically fragile and potentially prone to overfitting. A concrete next step is to expand the backtest to include out-of-sample data and at least 50 trades to validate whether these results hold under varied market regimes. Until the strategy

ADDITIONAL METRICS

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

Generated 2026-09-04T14:52:12Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.