LATINOS TRADING

BACKTEST REPORT

Backtest #53512 · AMD · EVO_EVOEVOEVOE_v2131

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_v2131 backtest on AMD shows an 87.88% return driven by aggressive entry timing, yet a mere 50% win rate and a 26% drawdown indicate extreme fragility with only two trades. Such a small sample size renders the 1.61 Sharpe ratio statistically insignificant and exposes the model to high variance risk that could vanish with market noise. The strategy lacks robustness against regime shifts, as evidenced by the inability to generate consistent profitability beyond the initial momentum spike. Before deployment, we must expand the backtest window to capture different market cycles and validate performance against a broader range of tickers. Next, re-run the simulation with a minimum of 500 trades and tighten stop-loss

ADDITIONAL METRICS

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