LATINOS TRADING

BACKTEST REPORT

Backtest #55053 · AMD · EVO_EVOEVOEVOE_v2216

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_v2216 strategy on AMD generated an 87.88% ROI with a Sharpe ratio of 1.61, yet the 50% win rate and 26.05% maximum drawdown suggest extreme volatility driven by only two trades. This minimal sample size provides statistically insignificant confidence, as results may be heavily skewed by outlier events rather than consistent alpha generation. A more robust validation requires stress testing across multiple market regimes or expanding the lookback period to capture diverse price action. Next, run a walk-forward analysis with increased trade frequency constraints to verify if the edge persists beyond this specific historical window.

ADDITIONAL METRICS

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