

LATINOS TRADING

BACKTEST REPORT

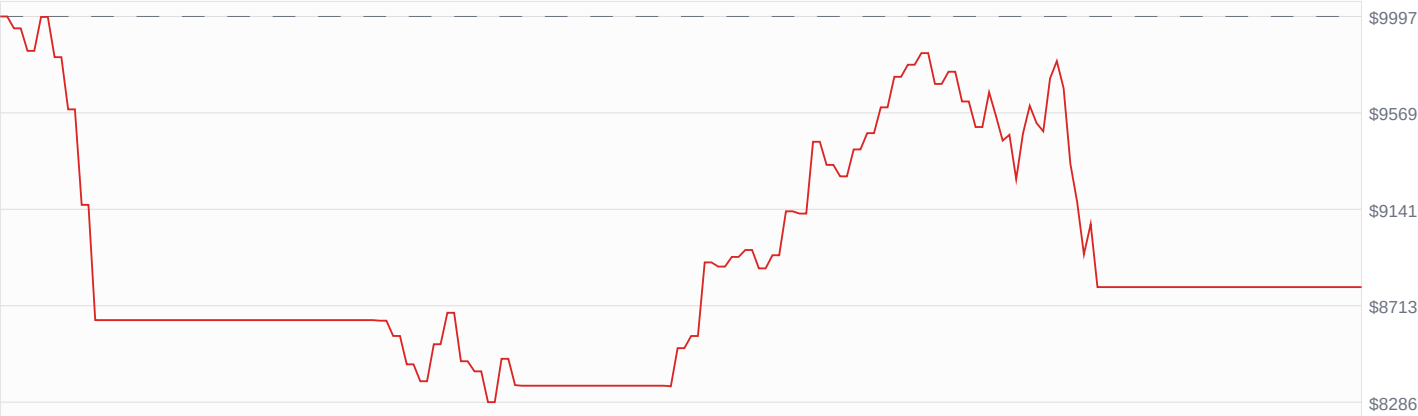


Backtest #28582 · AMZN · EVO_EVOEVOEVOE_v869

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed with a -12.04% ROI and -0.94 Sharpe, indicating severe risk-adjusted underperformance. A 33.3% win rate across only three trades offers negligible statistical confidence for any real-world application. The 17.14% max drawdown suggests high volatility relative to the tiny sample size, likely driven by overfitting rather than genuine market edge. Future iterations must increase trade frequency to validate signal robustness and reduce variance.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05