LATINOS TRADING

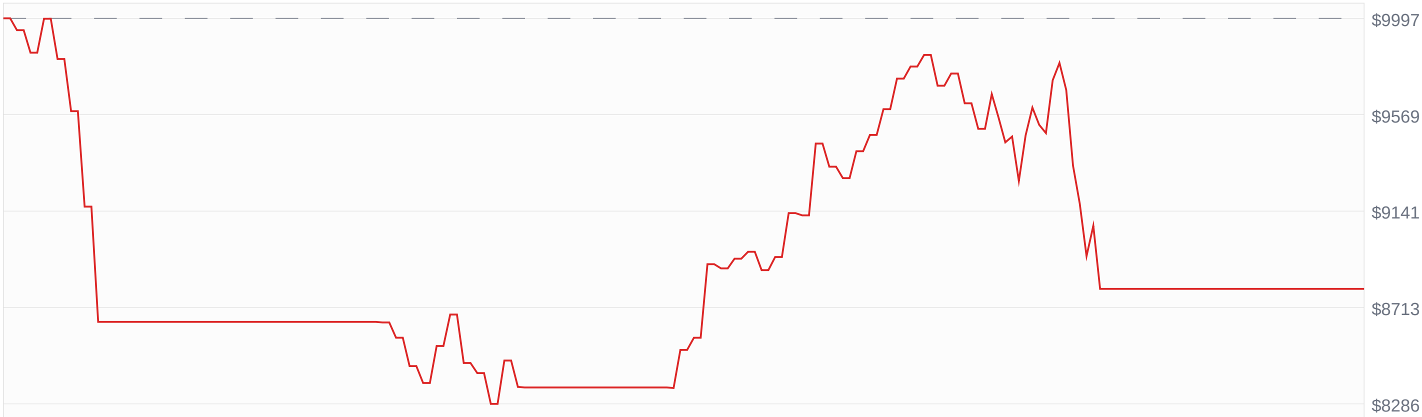
BACKTEST REPORT

Backtest #29772 · AMZN · EVO_EVOEVOEVOE_v573

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

This backtest reveals severe overfitting risks given only three trades, rendering the thirty-three percent win rate statistically insignificant. The negative one-point-two Sharpe ratio and seventeen percent drawdown indicate poor risk-adjusted performance despite modest capital erosion. While the strategy preserved most capital, the tiny sample size prevents meaningful inference about edge or robustness. The primary failure lies in insufficient data to validate the signal logic under varying market conditions. I recommend expanding the simulation period to capture at least fifty trades before considering further optimization.

ADDITIONAL METRICS

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

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