LATINOS TRADING

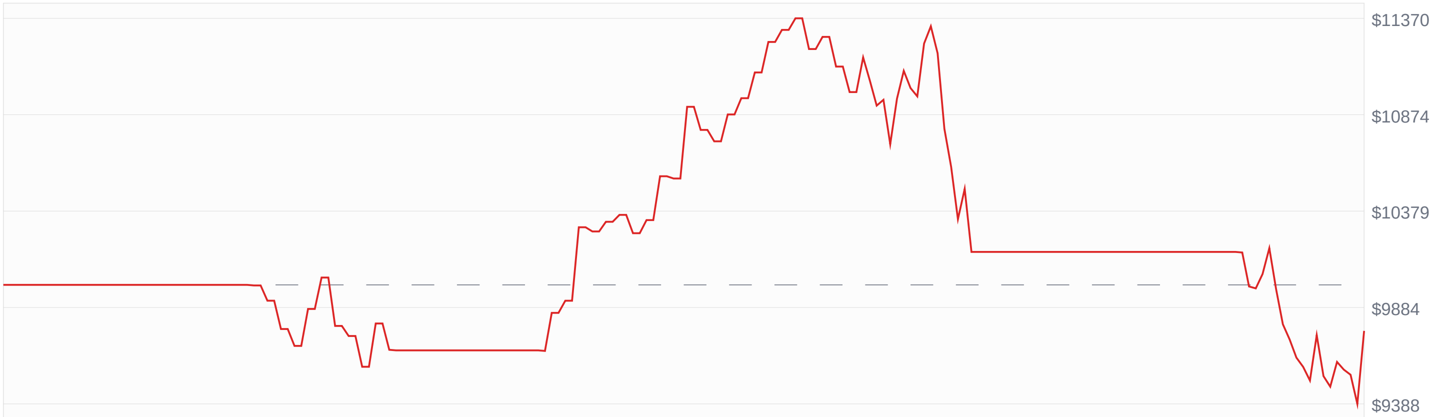
BACKTEST REPORT

Backtest #45274 · AMZN · EVO_EVOEVOEVOE_v2353

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a negative ROI of -2.39% and a Sharpe ratio of -0.12, indicating consistent losses relative to volatility. A win rate of 33.3% combined with a severe max drawdown of 17.43% suggests poor risk-reward management and significant downside exposure. However, with only three total trades, the sample size is statistically insignificant, meaning these metrics lack the confidence required for institutional validation. The primary failure is the inability to preserve capital during adverse price action. The immediate next step is to extend the backtest period to at least one hundred trades to establish statistical relevance before any further optimization.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**

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