

LATINOS TRADING

BACKTEST REPORT



Backtest #6465 · AMZN · EVO_EVOEVOEVOE_v1767

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 suffered a 12.04% loss with a -0.94 Sharpe, signaling poor risk-adjusted performance. A 33.3% win rate across only three trades lacks statistical significance, making results unreliable. The 17.14% max drawdown further underscores the strategy's fragility. This sample size is too small to draw meaningful conclusions about the strategy's viability. Next, I recommend expanding the backtest to include more data and trades to validate the findings.

ADDITIONAL METRICS

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