LATINOS TRADING

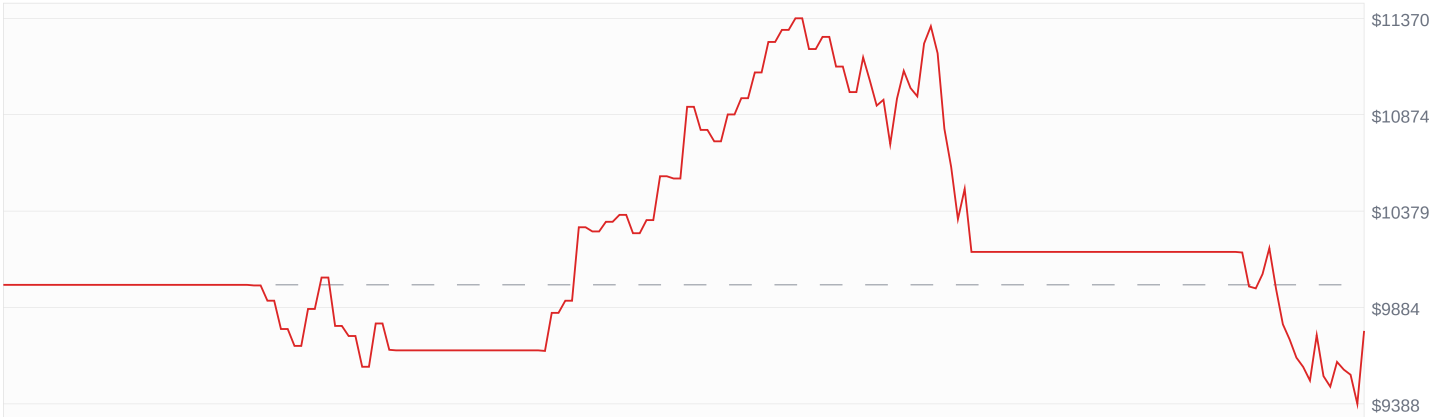
BACKTEST REPORT

Backtest #45679 · AMZN · EVO_EVOEVOEVOE_v2154

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 return of -2.39% with a Sharpe ratio of -0.12, indicating poor risk-adjusted performance. A win rate of 33.3% alongside a 17.43% maximum drawdown shows that losing trades were significantly larger than winning ones. With only three total trades, the sample size is far too small to establish any statistical confidence in the results. The primary failure is the lack of consistent positive expectancy over such a short period. The immediate next step is to expand the backtesting period to at least one hundred trades to properly validate the strategy logic.

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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