LATINOS TRADING

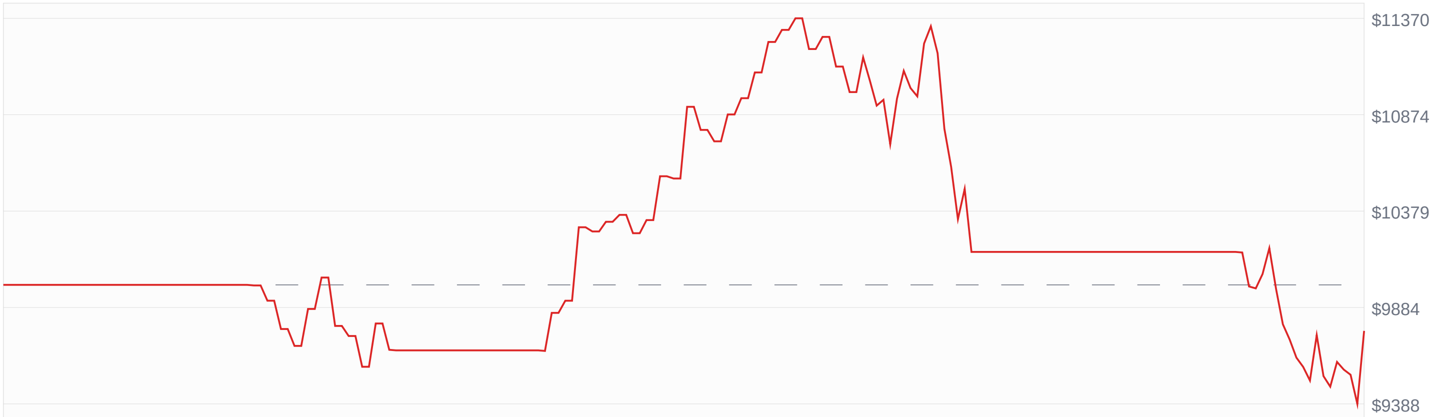
BACKTEST REPORT

Backtest #41422 · AMZN · EVO_EVOEVOEVOE_v2014

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 posted a negative ROI of -2.39% with a Sharpe ratio of -0.12, indicating poor risk-adjusted performance. A 33.3% win rate alongside a 17.43% max drawdown suggests the signal logic lacks sufficient edge to offset transaction costs and adverse price action. With only three total trades, the sample size is statistically negligible, making it impossible to distinguish genuine alpha from random variance. The current parameters likely overfit historical noise rather than capturing durable market structure. Implement a longer backtesting window with a minimum of one hundred trades to establish statistical validity before any further deployment.

ADDITIONAL METRICS

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