LATINOS TRADING

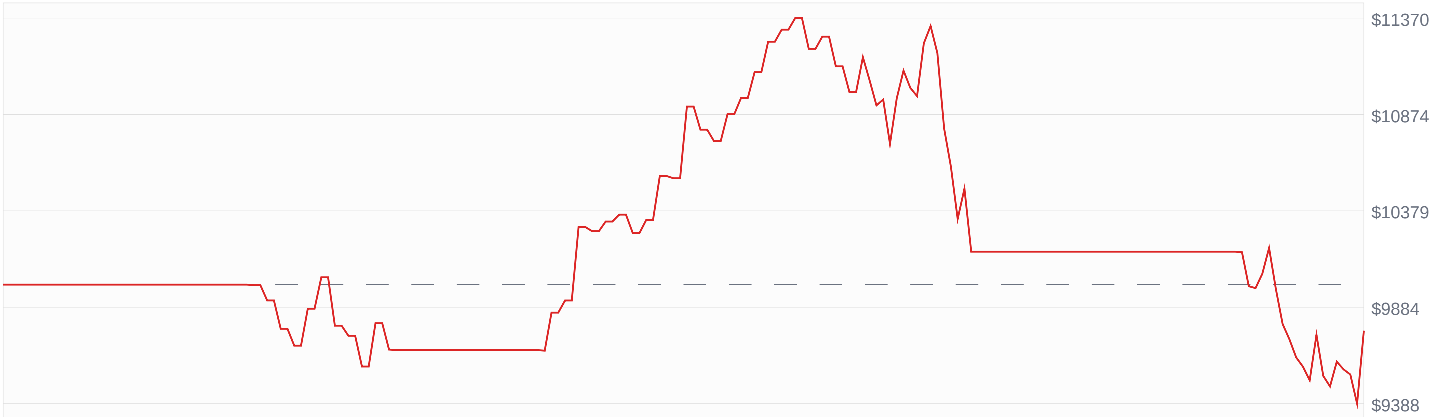
BACKTEST REPORT

Backtest #44061 · AMZN · EVO_EVOEVOEVOE_v1775

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 negative ROI of -2.39% and a Sharpe ratio of -0.12 indicate the strategy currently destroys risk-adjusted value. The 33.3% win rate combined with a 17.43% max drawdown reveals poor risk management and significant downside exposure. With only three total trades, this sample size is statistically negligible and provides no credible confidence in the model's long-term viability.
The primary failure is a lack of consistent positive expectancy and excessive drawdown relative to gains. The immediate next step is to conduct a comprehensive parameter optimization and backtest on a larger historical dataset to validate signal robustness 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**

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