LATINOS TRADING

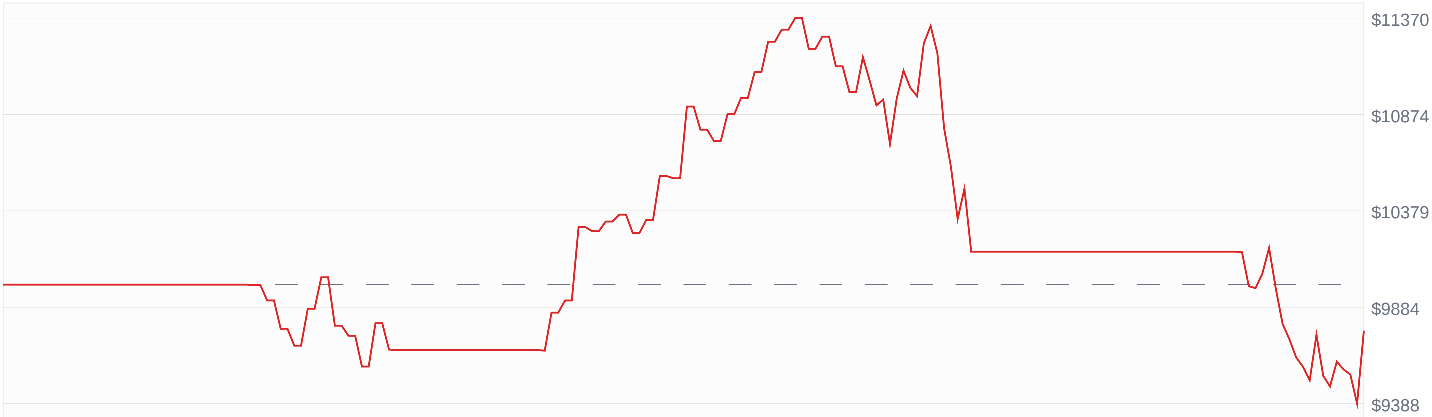
BACKTEST REPORT

Backtest #44828 · AMZN · EVO_EVOEVOEVOE_v2313

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 Sharpe ratio of 0.12 indicate the strategy failed to generate positive risk-adjusted returns. A 33.3% win rate combined with a 17.43% max drawdown suggests poor risk management and unfavorable payoff asymmetry. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish skill from random noise. The data does not support the current signal logic or position sizing parameters. Re-optimize the entry and exit criteria using a much larger historical dataset to establish statistical validity before any further evaluation.

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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