LATINOS TRADING

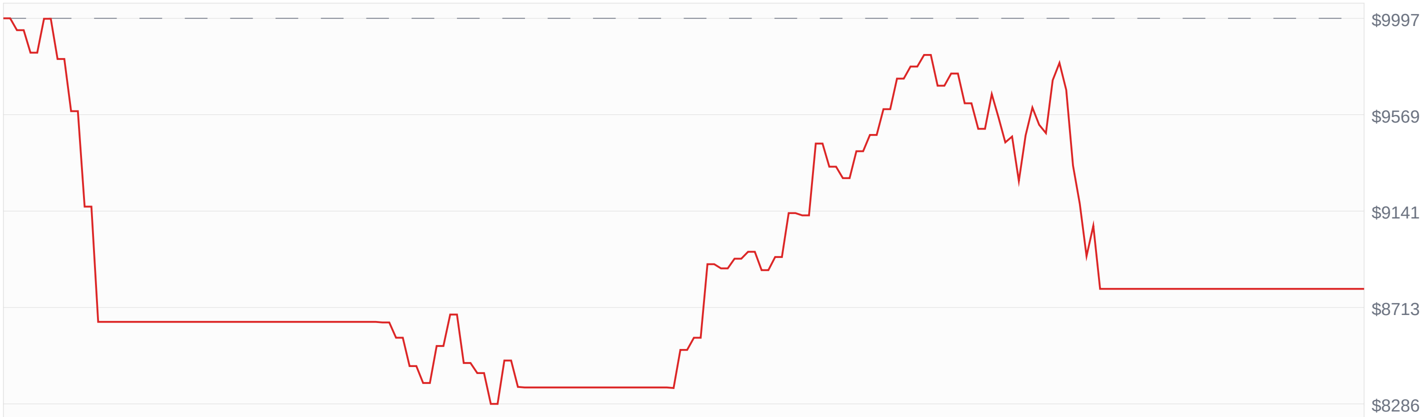
BACKTEST REPORT

Backtest #27967 · AMZN · EVO_EVOEVOEVOE_v706

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 underperformed significantly with a -12% ROI and a negative Sharpe ratio of -0.94, indicating poor risk-adjusted returns. The 33% win rate and 17% max drawdown highlight severe inconsistency and capital erosion. With only three trades, statistical confidence is negligible; the results are likely noise rather than signal. The low sample size prevents reliable evaluation of the edge or robustness of the logic. Next, re-run the simulation with a larger historical window to achieve statistical significance before further consideration.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.