LATINOS TRADING

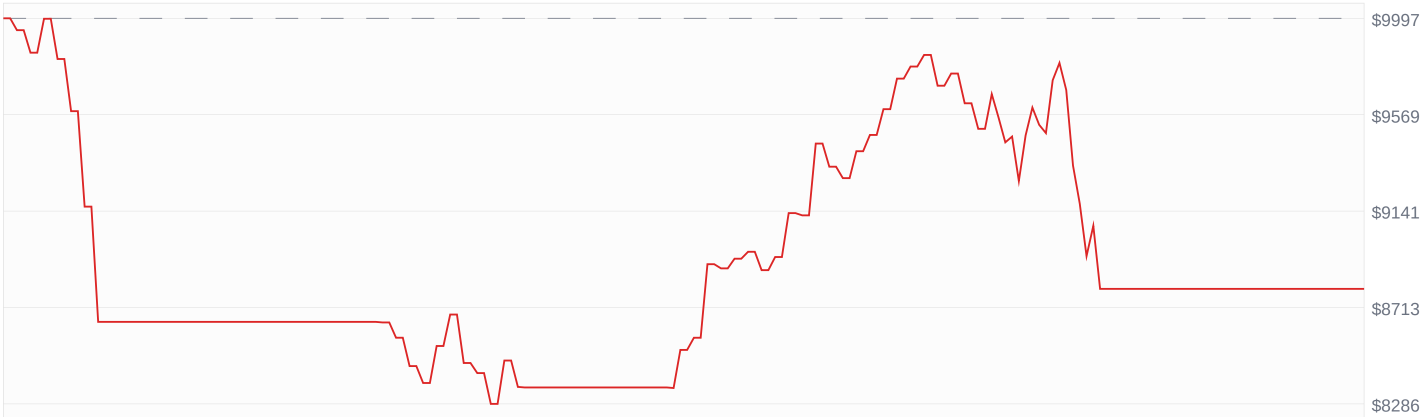
BACKTEST REPORT

Backtest #28919 · AMZN · EVO_EVOEVOEVOE_v1691

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 suffered severe capital erosion, yielding a -12.04% ROI and 17.14% max drawdown against a dismal 33.3% win rate. A Sharpe ratio of -0.94 confirms negative risk-adjusted performance, indicating the logic systematically fails in current market conditions. Statistical confidence is critically low with only three total trades, making these results indistinguishable from random variance rather than signal. The negative Sharpe and high drawdown suggest the entry filters lack robustness or trend alignment. Immediate next step is expanding the sample size via extended backtesting windows to validate whether the poor performance persists or is an outlier.

ADDITIONAL METRICS

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