LATINOS TRADING

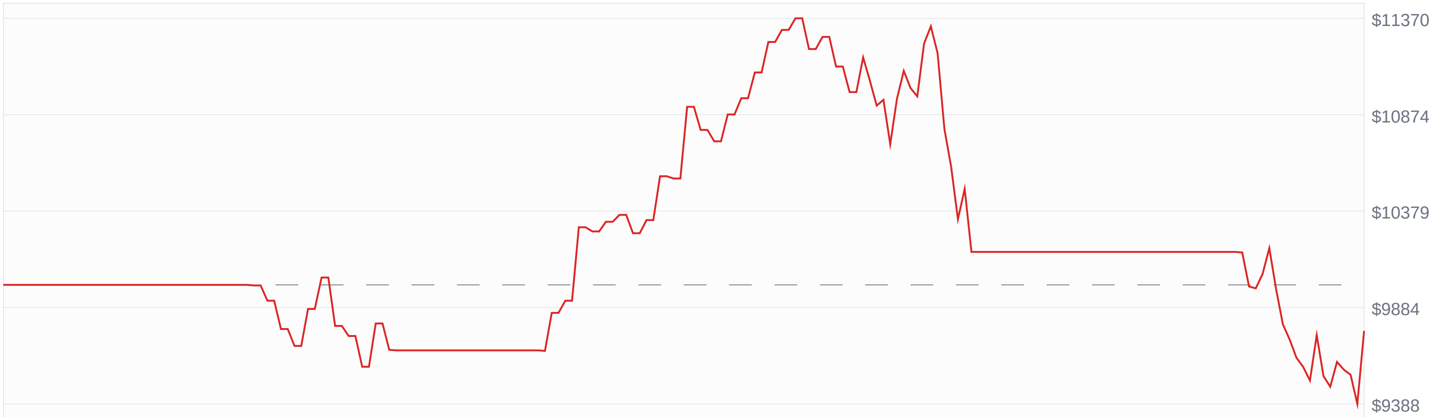
BACKTEST REPORT

Backtest #45815 · AMZN · EVO_EVOEVOEVOE_v595

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 EVO_EVOEVOE_v595 strategy on AMZN failed to generate alpha, delivering a negative 2.39% ROI with a Sharpe ratio of -0.12 over only three trades. A 33.3% win rate and a 17.43% maximum drawdown suggest the entry logic lacks robustness against current volatility. Such a small sample size of three transactions renders these statistical metrics unreliable and prone to high variance. Consequently, we must increase the sample size before drawing definitive conclusions on the strategy's viability. The immediate next step is to re-run the backtest with expanded date ranges to validate signal stability.

ADDITIONAL METRICS

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