LATINOS TRADING

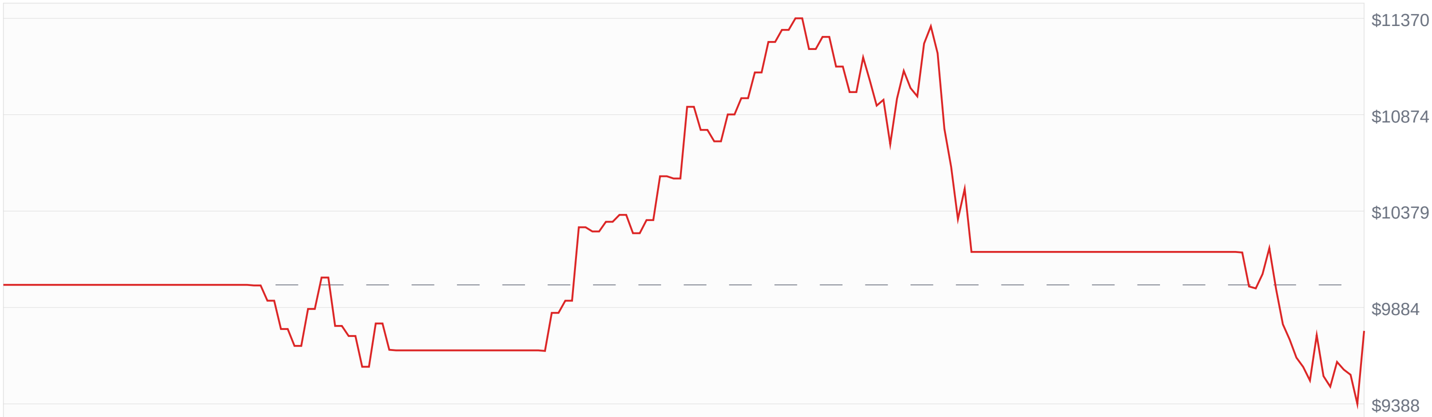
BACKTEST REPORT

Backtest #47732 · AMZN · EVO_EVOEVOEVOE_v709

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_EVOEVOEVOE_v709 strategy on AMZN generated a negative ROI of -2.39% with a severely negative Sharpe ratio of -0.12, indicating a clear failure to generate risk-adjusted returns. The sample size of only three trades is statistically insufficient to validate any conclusion, leaving the 33.3% win rate and 17.43% drawdown meaningless noise. This backtest offers no actionable edge as the results likely reflect random market variance rather than a systematic flaw in the logic. A concrete next step is to increase the trade count via parameter optimization or extend the lookback period before considering any live deployment. We must avoid deploying capital on strategies that lack both historical performance and statistical

ADDITIONAL METRICS

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