LATINOS TRADING

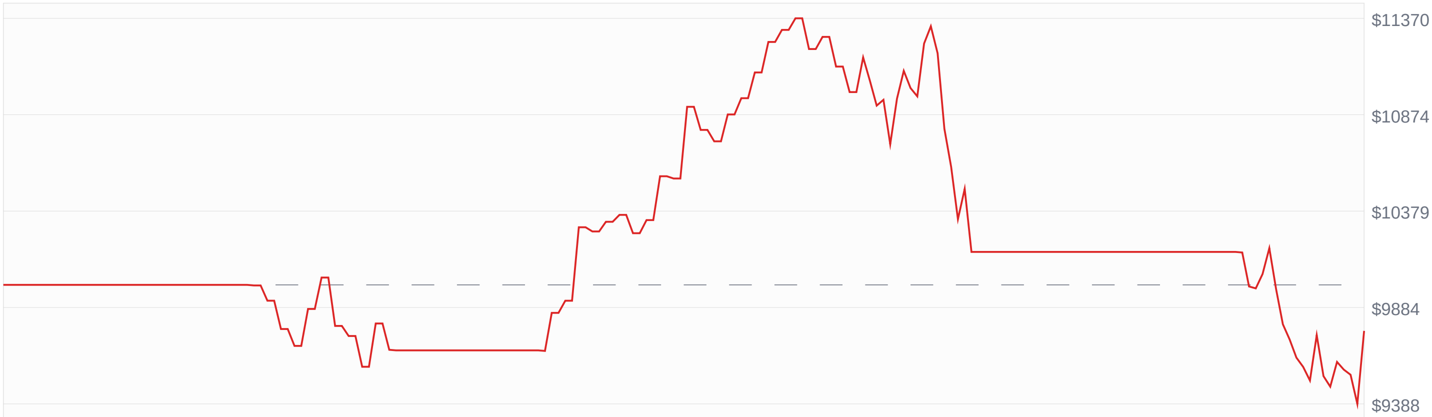
BACKTEST REPORT

Backtest #47788 · AMZN · EVO_EVOEVOEVOE_v2202

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_v2202 strategy failed on AMZN, generating a -2.39% ROI and a negative Sharpe ratio of -0.12 amidst a 17.43% drawdown. Such poor performance across only three trades is statistically insignificant, preventing any reliable inference of strategy efficacy. The low win rate of 33.3% suggests the entry logic lacks robustness for this specific volatility regime. We must increase the sample size via extended backtesting to validate or discard the current parameter set before live deployment.

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