

LATINOS TRADING

BACKTEST REPORT

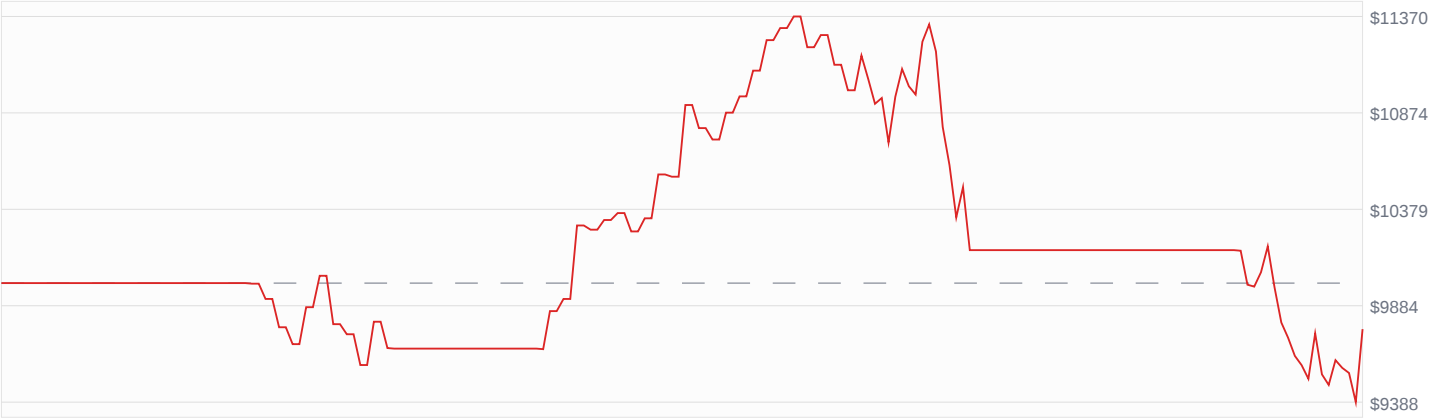


Backtest #49638 · AMZN · EVO_EVOEVOEVOE_v571

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_v571 backtest on AMZN failed to capture value, delivering a negative ROI of -2.39% and a Sharpe ratio of -0.12. With only three trades executed, the sample size is statistically insufficient to validate the strategy's robustness or risk profile. The 17.43% maximum drawdown indicates significant volatility exposure that the current logic cannot effectively mitigate. We must recalibrate entry filters to improve the win rate above 50% before considering 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