LATINOS TRADING

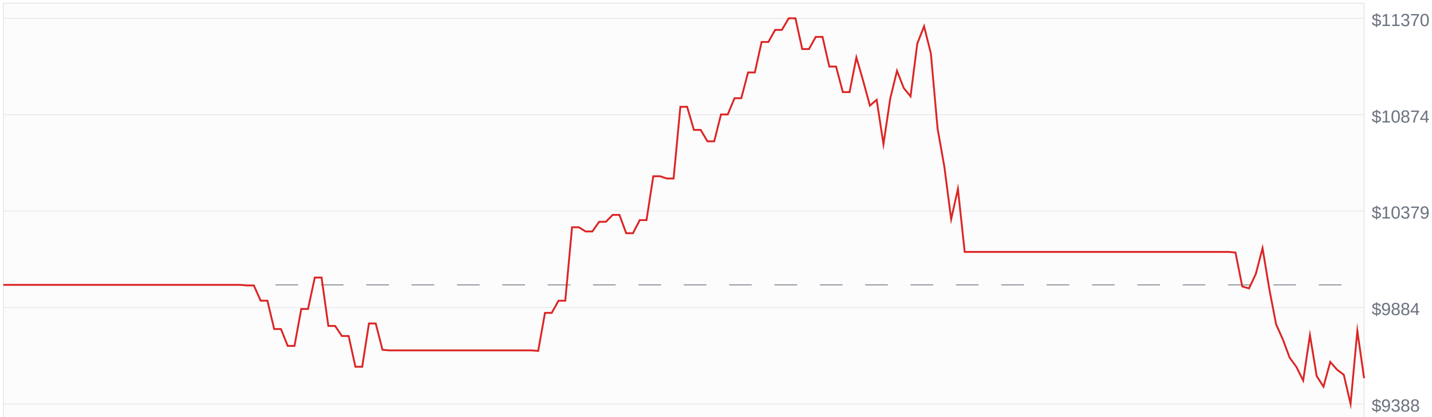
BACKTEST REPORT

Backtest #51147 · AMZN · EVO_EVOEVOEVOE_v540

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v540 backtest on AMZN shows severe underperformance with negative ROI and a Sharpe ratio of -0.32, indicating a strategy that loses money over time. With only three trades executed, the statistical sample is critically insufficient to validate any edge or reject the null hypothesis with confidence. A maximum drawdown of 17.43% suggests high volatility exposure relative to the tiny number of signals generated. The next step is to expand the backtest window to capture more market regimes and increase the minimum trade count to fifty for robust statistical significance. Do not deploy capital based on this limited dataset.

ADDITIONAL METRICS

CAGR	**-4.83%**
Sortino Ratio	**-0.25**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9520.29**

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

Historical performance does not guarantee future results. Not investment advice.