LATINOS TRADING

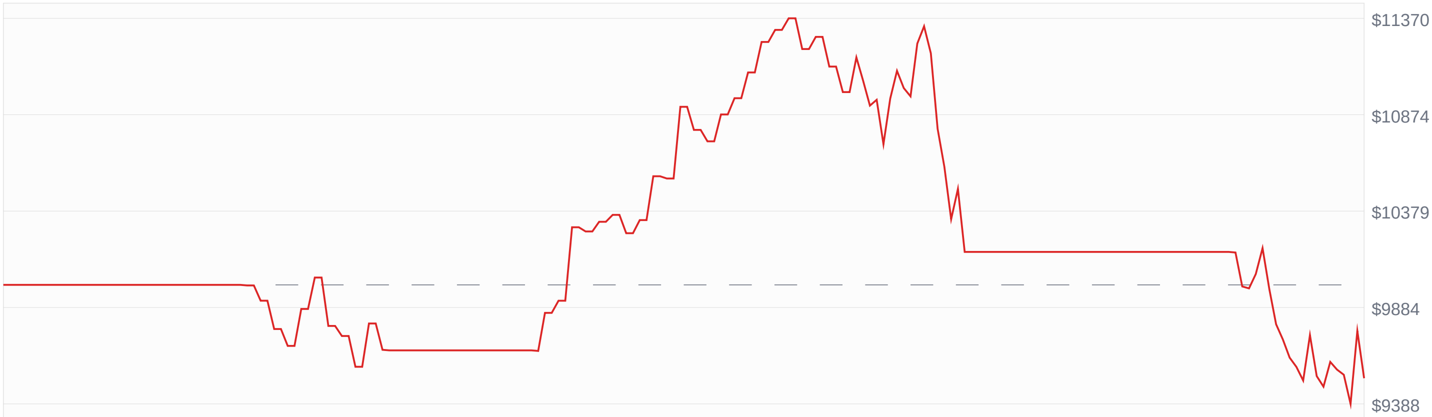
BACKTEST REPORT

Backtest #51939 · AMZN · EVO_EVOEVOEVOE_v709

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_v709 backtest on AMZN reveals a statistically insignificant failure, driven by only three trades that cannot support robust conclusions. A negative Sharpe ratio of -0.32 and a 17.43% drawdown indicate poor risk-adjusted returns and excessive volatility exposure. The 33.3% win rate suggests the entry logic lacks edge against the current market structure, resulting in a 4.83% capital erosion. Given the tiny sample size, any parameter tweak is speculative until trade frequency increases. Re-running the strategy on a longer timeframe or reducing position size to survive variance is the necessary next step.

ADDITIONAL METRICS

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