LATINOS TRADING

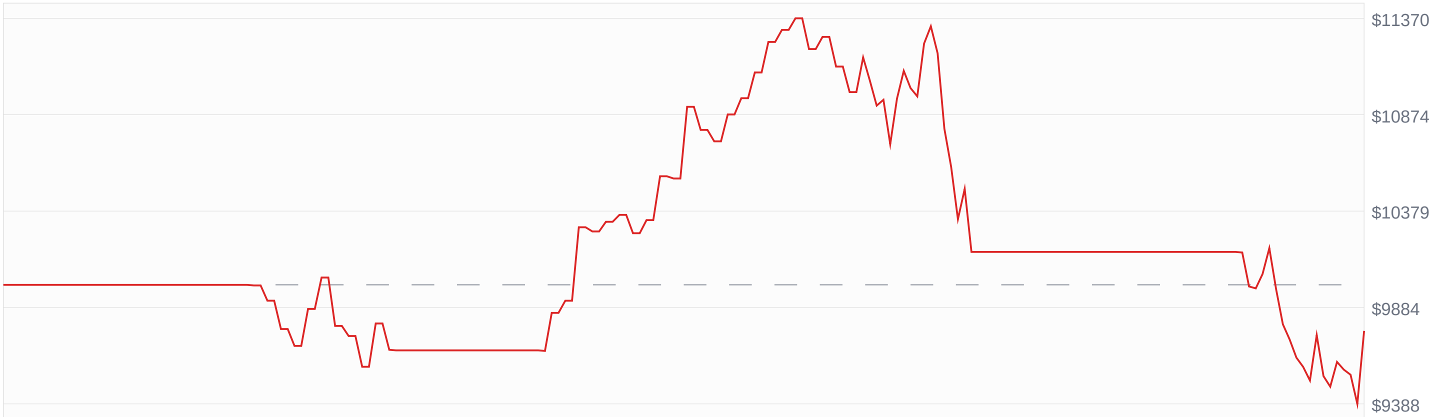
BACKTEST REPORT

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**

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