LATINOS TRADING

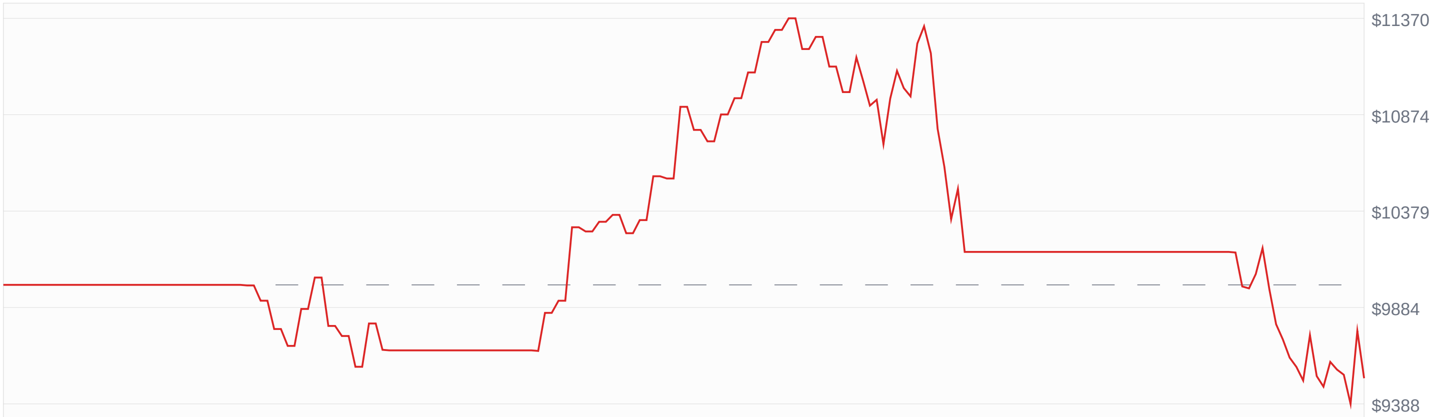
BACKTEST REPORT

Backtest #51770 · AMZN · EVO_EVOEVOEVOE_v571

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_v571 strategy on AMZN generated a negative ROI of -4.83% and a Sharpe ratio of -0.32, indicating a flawed approach in this specific market regime. With only three trades executed, the statistical sample is insufficient to draw meaningful conclusions about the strategy's robustness or expected performance. The 17.43% maximum drawdown suggests significant exposure risk that was not adequately mitigated by the underlying logic. Consequently, no reliable confidence interval exists for projecting future returns based on this limited dataset. The immediate next step is to retest this strategy against a longer historical period or adjust parameters to improve trade frequency and risk control.

ADDITIONAL METRICS

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