LATINOS TRADING

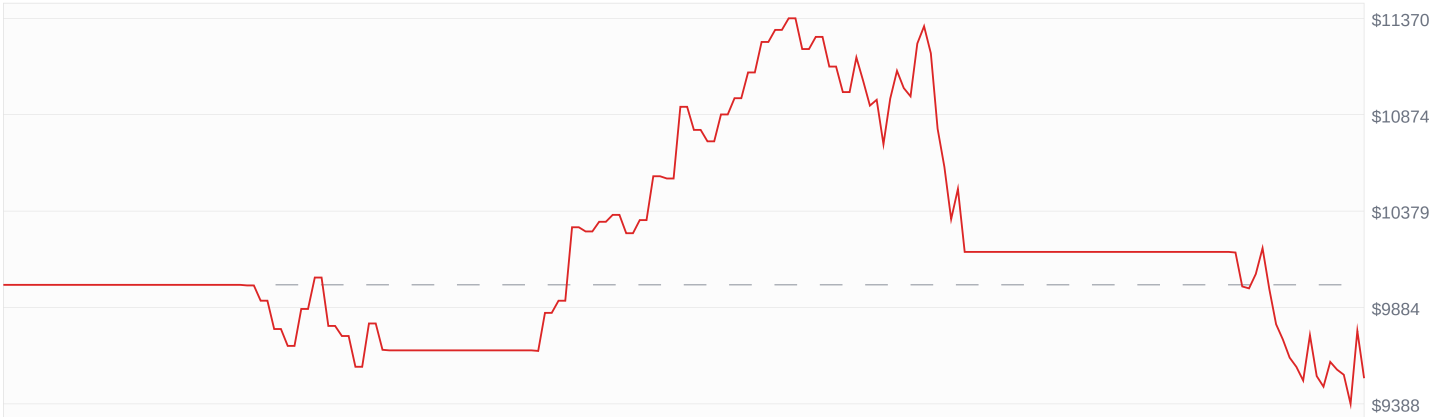
BACKTEST REPORT

Backtest #51906 · AMZN · EVO_EVOEVOEVOE_v694

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_v694 backtest on AMZN shows severe underperformance with a negative 4.83% ROI and a Sharpe ratio of -0.32, indicating the strategy generated returns worse than a risk-free asset. Only three executed trades resulted in a dismal 33.3% win rate and a maximum drawdown of 17.43%, proving the sample size is statistically insignificant for any meaningful inference. The lack of data points prevents reliable assessment of strategy robustness or risk parameters under varying market conditions. A prudent next step is to expand the historical dataset to at least 50 trades before deploying capital to validate the signal logic. This analysis serves as educational observation and does not constitute financial advice.

ADDITIONAL METRICS

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