LATINOS TRADING

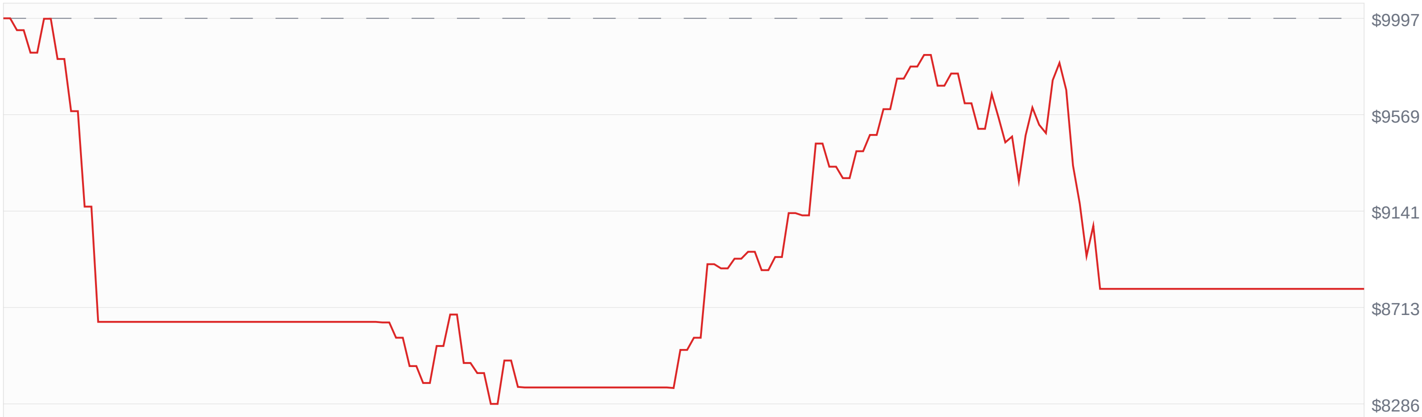
BACKTEST REPORT

Backtest #29661 · AMZN · EVO_EVOEVOEVOE_v1957

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1957 strategy on AMZN exhibits a 12.04% loss with a negative Sharpe ratio of -0.94 and a 17.14% max drawdown, indicating severe risk-adjusted underperformance. While the win rate of 33.3% is mediocre, the sample size of only three trades renders any statistical confidence negligible and results highly susceptible to variance. The strategy's inability to preserve capital suggests the signal logic may be reacting to noise rather than structural market trends. Immediate parameter optimization and increasing the trade sample size through broader backtesting windows are required to validate the edge. Until the drawdown is contained and the trade count significantly increases, the approach remains statistically invalid for

ADDITIONAL METRICS

CAGR	**-12.04%**
Sortino Ratio	**-0.59**
Turnover	**5.28x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8796.05**

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