LATINOS TRADING

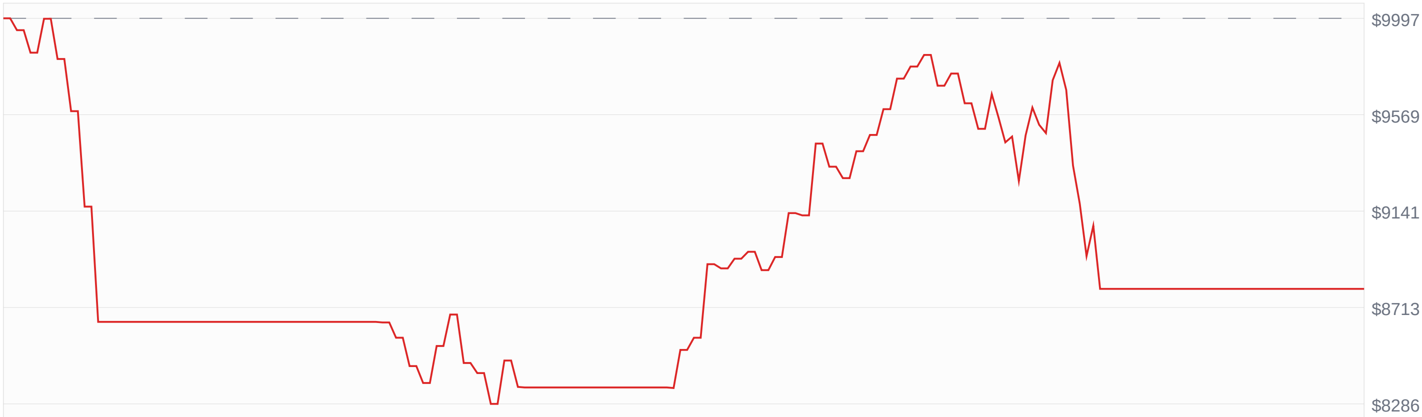
BACKTEST REPORT

Backtest #33712 · AMZN · EVO_EVOEVOEVOE_v826

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_v826 strategy on AMZN demonstrates severe underperformance with a negative ROI of 12.04% and a Sharpe ratio of -0.94, indicating the approach is currently value-destructive. A win rate of merely 33.3% across only three total trades suggests the results are statistically insignificant and likely driven by random noise rather than edge. The maximum drawdown of 17.14% exposes significant downside risk that outweighs the limited exposure gained from such a small sample size. Given the lack of robustness and the negative risk-adjusted returns, this configuration requires immediate re-evaluation of entry logic and risk parameters. The next concrete step is to expand the lookback period or adjust volatility

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.