LATINOS TRADING

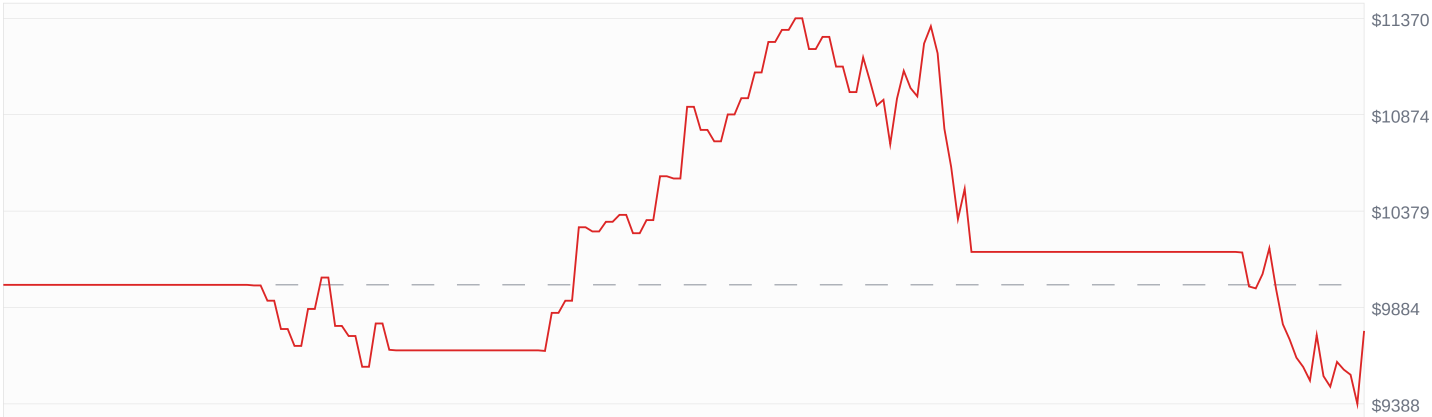
BACKTEST REPORT

Backtest #38429 · AMZN · EVO_EVOEVOEVOE_v527

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_v527 backtest on AMZN generated a -2.39% ROI with a negative Sharpe ratio of -0.12, signaling a failing strategy. A mere 33.3% win rate across only three trades renders the statistical output unreliable and prone to noise. The 17.43% maximum drawdown confirms that the risk management parameters are insufficient for this volatility regime. Increasing the simulation sample size to at least 100 trades is required to validate the loss or identify a structural flaw.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**