LATINOS TRADING

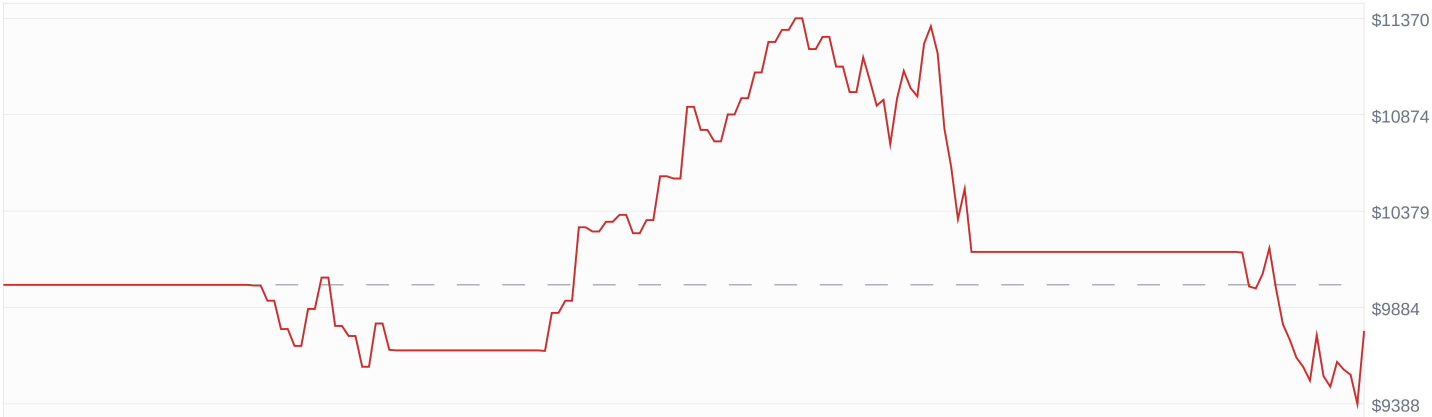
BACKTEST REPORT

Backtest #38596 · AMZN · EVO_EVOEVOEVOE_v597

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

This AMZN backtest for EVO_EVOEVOE_v597 failed, generating a -2.39% return with a negative Sharpe ratio of -0.12. The strategy executed only three trades, creating a statistically insignificant sample that makes the 33.3% win rate and 17.43% drawdown unreliable indicators of performance. The limited trade count suggests the signal logic is either too restrictive or misaligned with current AMZN volatility. I must reject this strategy for live deployment and optimize the entry filters to increase trade frequency.

ADDITIONAL METRICS

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

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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.