LATINOS TRADING

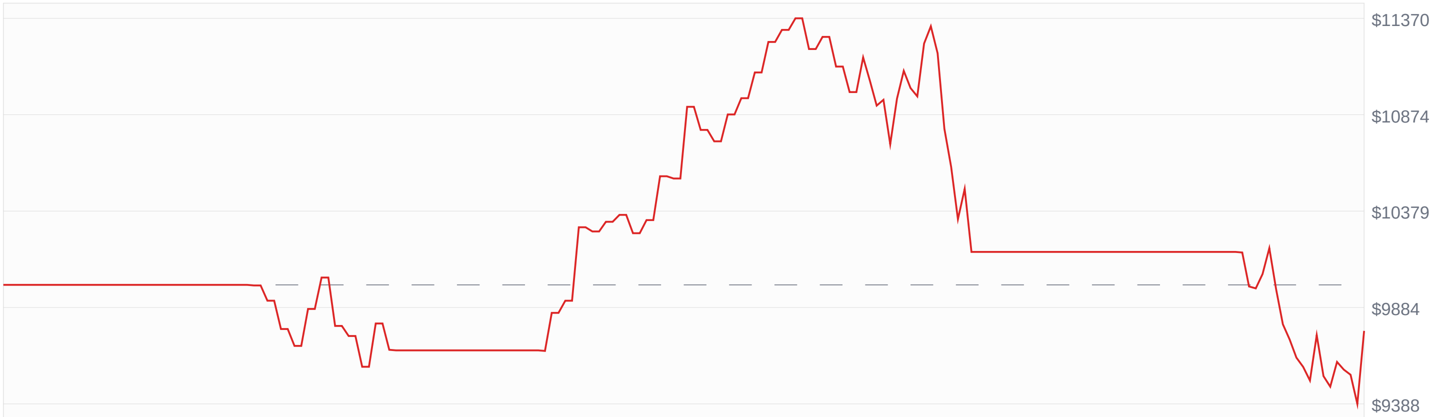
BACKTEST REPORT

Backtest #47237 · 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

The EVO_EVOEVOEVOE_v597 backtest on AMZN yields a -2.39% return with a 33.3% win rate across only three trades, rendering the -0.12 Sharpe ratio statistically insignificant. A 17.43% maximum drawdown indicates severe volatility exposure relative to the minimal sample size, preventing any reliable assessment of risk-adjusted performance. Statistical confidence is negligible due to insufficient trade volume, which fails to validate the strategy's robustness against market noise. The next step is to execute a new simulation with adjusted entry filters or a longer lookback period to generate a statistically meaningful dataset before deploying capital.

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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