LATINOS TRADING

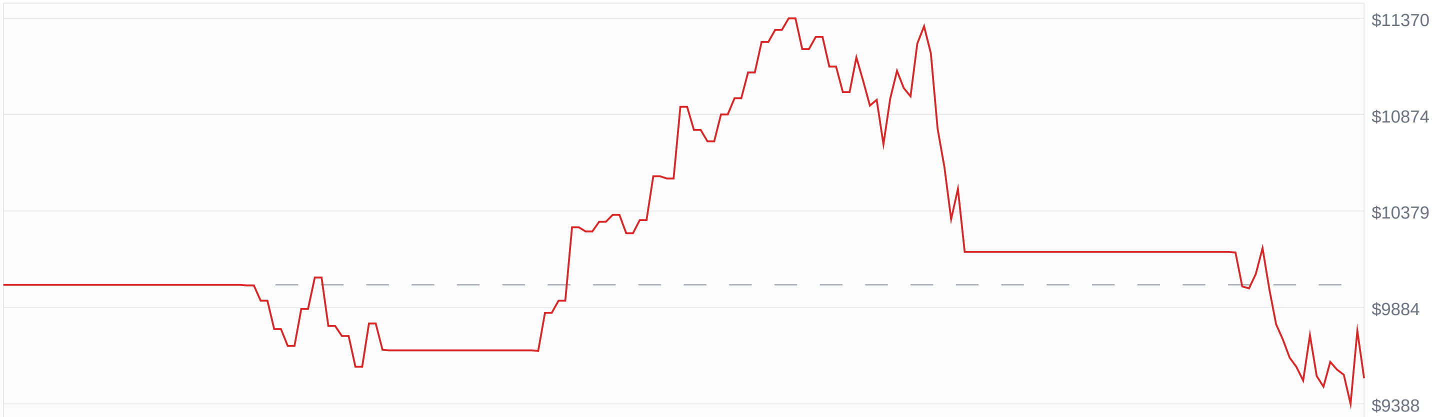
BACKTEST REPORT

Backtest #52009 · AMZN · EVO_EVOEVOEVOE_v748

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for strategy EVO_EVOEVOEVOE_v748 yielded a negative return of 4.83% with a Sharpe ratio of -0.32, indicating poor risk-adjusted performance. A win rate of only 33.3% combined with a maximum drawdown of 17.43% suggests the entry logic failed to capture the asset's volatility. With just three trades executed, the sample size is statistically insignificant, rendering these metrics unreliable for deployment. The strategy likely suffers from overfitting or parameter instability given the extreme loss profile on such a small dataset. Immediate action requires stress-testing the logic against out-of-sample data before any live allocation.

ADDITIONAL METRICS

CAGR	**-4.83%**
Sortino Ratio	**-0.25**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9520.29**

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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.