LATINOS TRADING

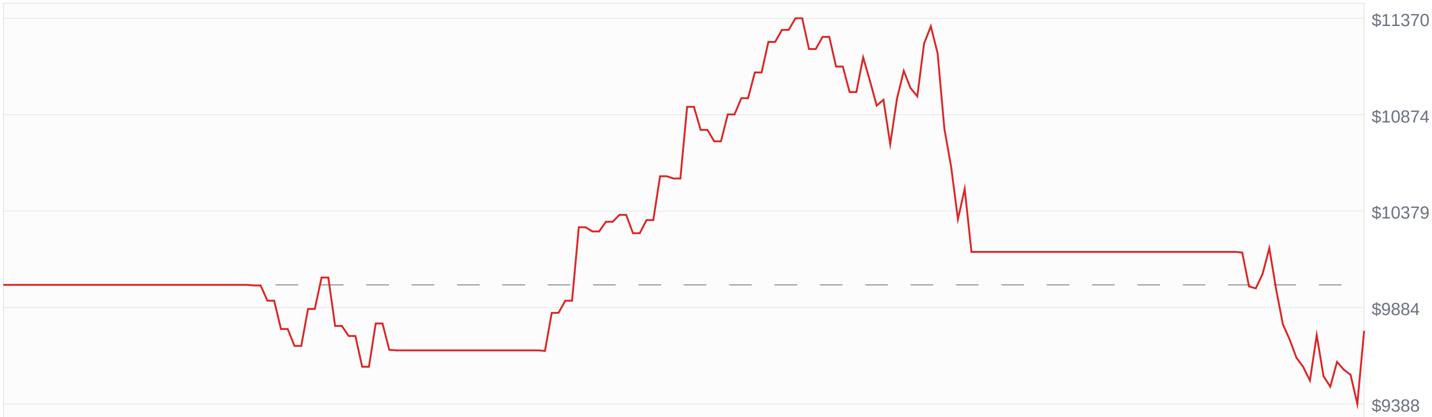
BACKTEST REPORT

Backtest #47356 · AMZN · EVO_EVOEVOEVOE_v840

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 backtest for AMZN with the EVO_EVOEVOEVOE_v840 strategy shows a negative ROI of -2.39% and a poor Sharpe ratio of -0.12, indicating a failing signal generation mechanism. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance, rendering any performance conclusions unreliable. The strategy failed to capture meaningful trends, resulting in a final capital of $9,763.47, which suggests aggressive parameters or poor entry timing. I recommend re-running the backtest with a larger lookback period to gather sufficient data points before adjusting the logic. This sample size is too small to validate or discard the strategy with confidence.

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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