LATINOS TRADING

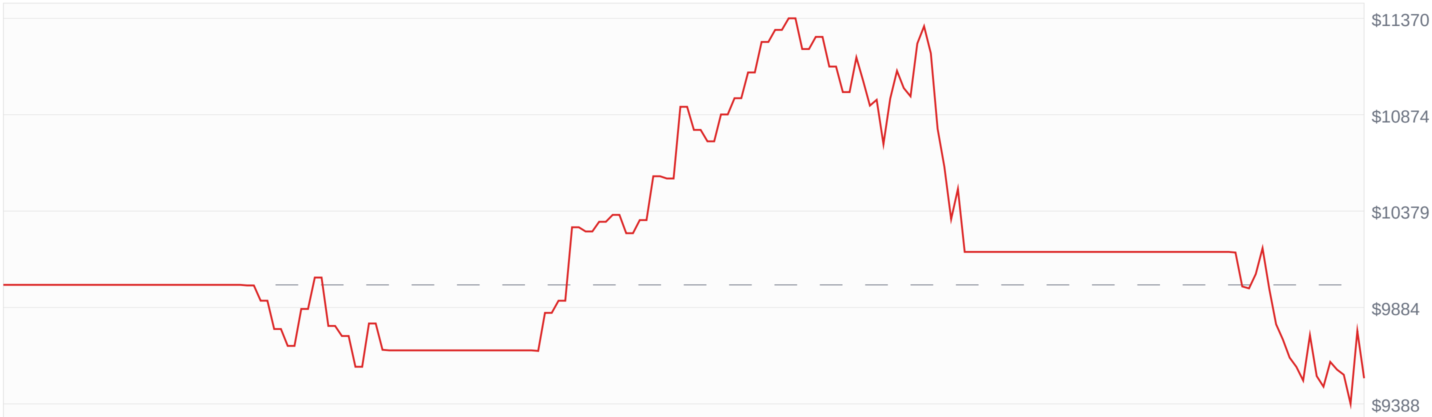
BACKTEST REPORT

Backtest #51788 · AMZN · EVO_EVOEVOEVOE_v595

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 EVO_EVOEVOEVOE_v595 backtest on AMZN shows a -4.83% ROI and -0.32 Sharpe ratio with only 3 trades, rendering the negative drawdown statistically insignificant. A 33.3% win rate and severe drawdown suggest the logic failed to capture trend structure or failed on entry timing. Given the tiny sample size, these metrics cannot confirm strategy failure but indicate a high risk of overfitting or poor generalization. We must expand the test period to 12 months or reduce position sizing to validate if losses are structural or merely noise. Next, run a Monte Carlo simulation to assess strategy robustness against random market fluctuations before considering live deployment.

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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