LATINOS TRADING

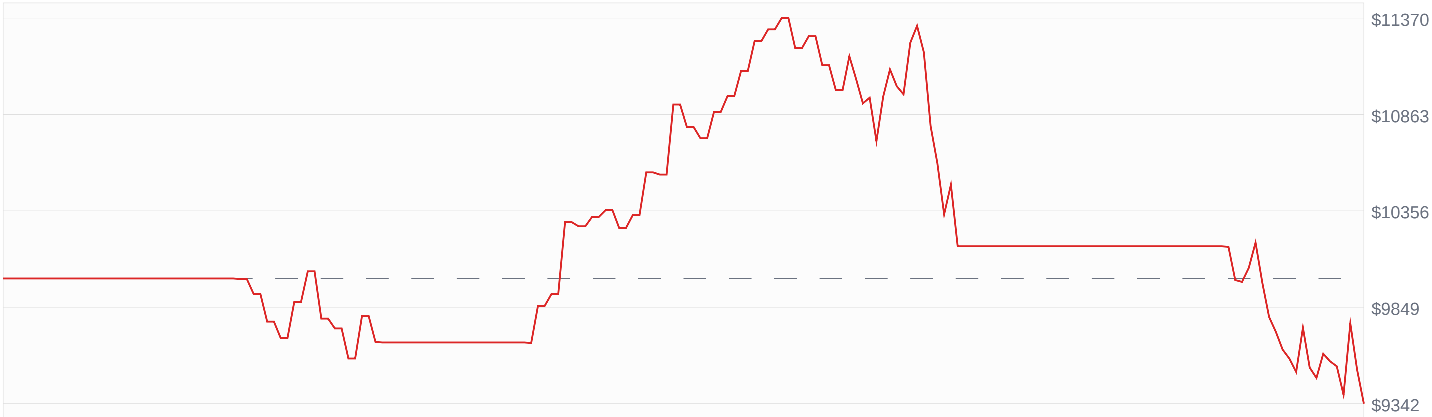
BACKTEST REPORT

Backtest #53313 · AMZN · EVO_EVOEVOEVOE_v2372

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2372 strategy on AMZN produced a -6.61% drawdown with a Sharpe of -0.47 across only three trades, rendering the statistical signals insignificant and the negative alpha non-actionable at this scale. The severe 17.84% max drawdown indicates fragile risk controls that likely failed to filter high-volatility environments, resulting in a poor win rate of just 33.3%. With such a sparse sample size, any observed pattern is indistinguishable from random noise rather than a replicable edge, making immediate deployment highly inadvisable. We must expand the backtest horizon or adjust entry filters to gather sufficient data points before considering parameter optimization. Next steps involve re-running the simulation on a longer

ADDITIONAL METRICS

CAGR	**-6.61%**
Sortino Ratio	**-0.36**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9341.62**

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