LATINOS TRADING

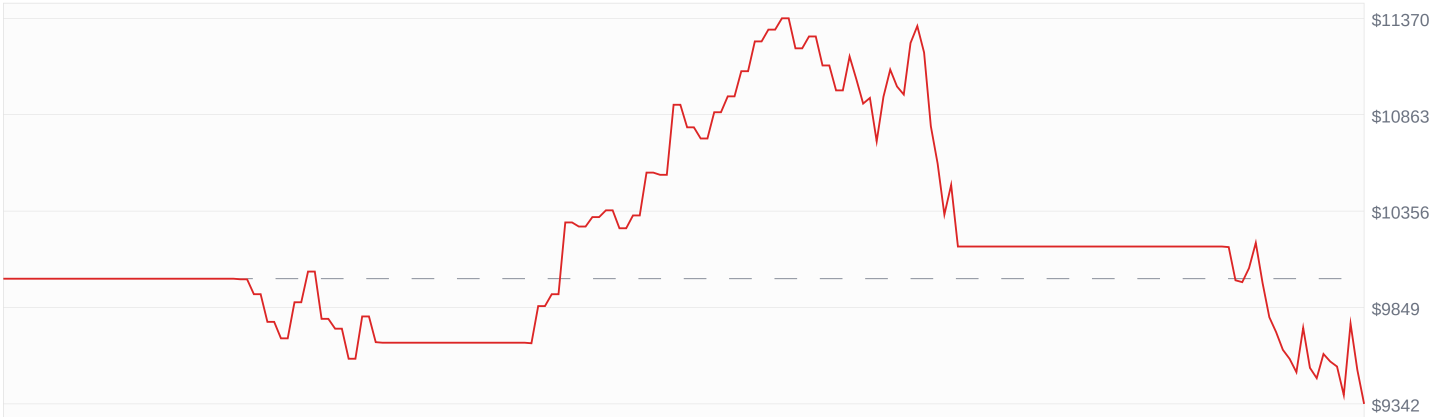
BACKTEST REPORT

Backtest #54001 · AMZN · EVO_EVOEVOEVOE_v1716

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 backtest for AMZN under the EVO strategy shows a sharp decline with a -6.61% return and a negative Sharpe ratio, indicating poor risk-adjusted performance. With only three trades executed, the statistical confidence in these results is negligible, making the 33.3% win rate and 17.84% drawdown unreliable indicators of future behavior. The strategy likely failed to filter out low-volatility periods or overfitted to noise given the minimal transaction history. We must increase the sample size by running a longer simulation or adjusting entry thresholds to validate the logic before deployment.

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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