LATINOS TRADING

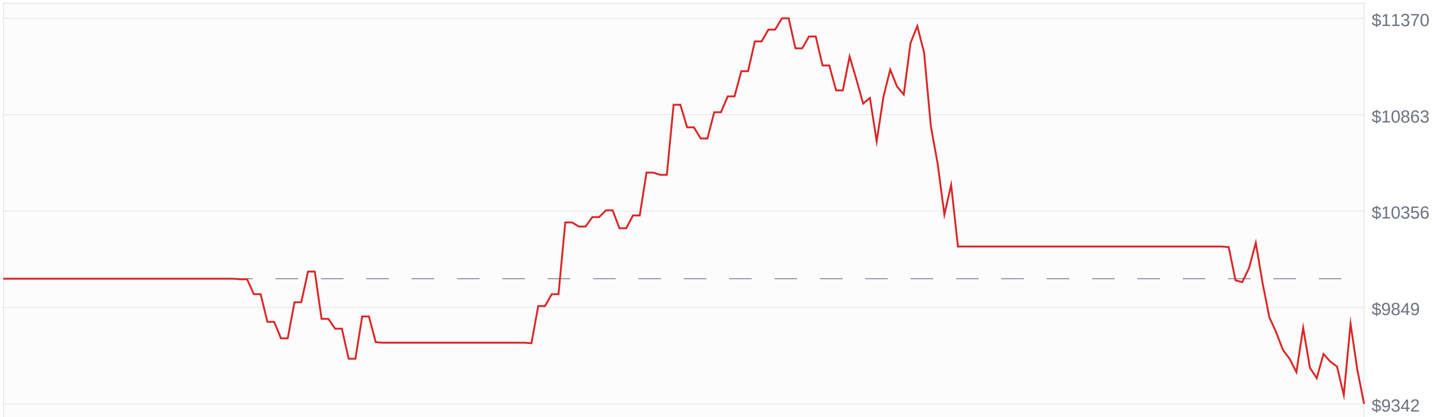
BACKTEST REPORT

Backtest #55928 · AMZN · EVO_EVOEVOEVOE_v2433

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_v2433 strategy generated a negative ROI of 6.61% on AMZN with a Sharpe ratio of -0.47, indicating a clear failure to outperform the risk-free rate. A win rate of 33.3% alongside a 17.84% maximum drawdown reveals that losses significantly outweighed gains during the execution. With only three total trades, the sample size is critically insufficient to establish any meaningful statistical confidence or validate the strategy logic. The data suggests the entry triggers were poorly calibrated for current AMZN volatility, leading to premature exits or poor entry timing. The next step is to widen the backtest window to capture more trade samples before considering any parameter adjustments.

ADDITIONAL METRICS

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