LATINOS TRADING

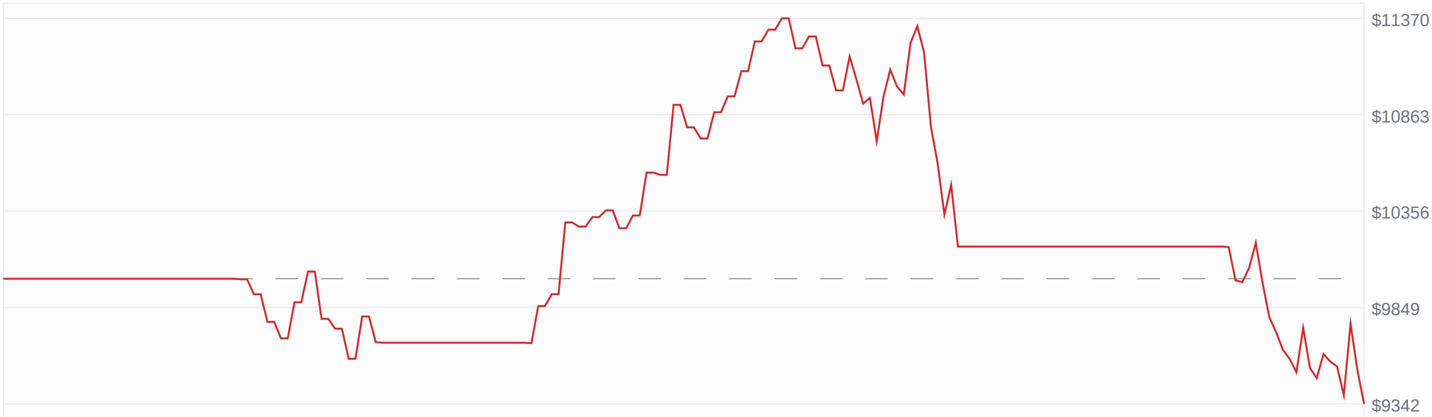
BACKTEST REPORT

Backtest #56117 · AMZN · EVO_EVOEVOEVOG_v476

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 the EVO_EVOEVOEVOG_v476 strategy on AMZN shows a -6.61% loss and a negative Sharpe of -0.47, indicating the approach failed to generate alpha during this specific simulation. With only three executed trades, the statistical sample is too small to draw reliable conclusions about the strategy's robustness or consistency. The 17.84% maximum drawdown highlights significant capital erosion risk, while the 33.3% win rate suggests the entry logic lacks sufficient precision for this asset class. To improve future performance, we must increase the trade count by optimizing entry filters or adjusting the timeframe before deploying live capital.

ADDITIONAL METRICS

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