LATINOS TRADING

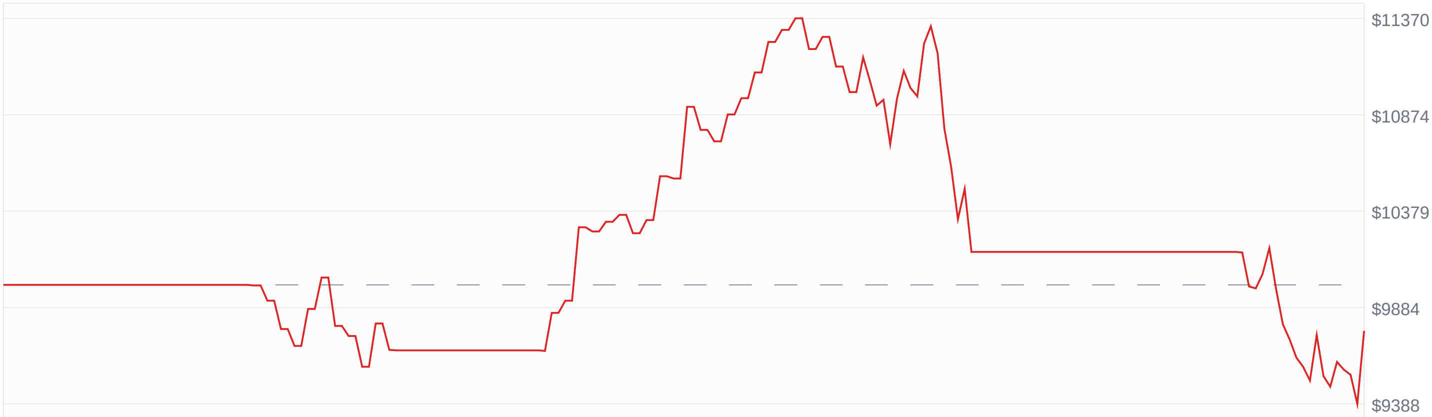
BACKTEST REPORT

Backtest #39893 · AMZN · EVO_EVOEVOEVOE_v1962

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1962 strategy failed on AMZN with a -2.39% return and a negative Sharpe ratio of -0.12, indicating the model underperformed the risk-free rate. With only three trades and a win rate of 33.3%, the statistical confidence is negligible and the 17.43% maximum drawdown highlights severe volatility exposure. The sample size is too small to validate the logic, so any conclusion drawn from this single simulation is unreliable. We must increase the backtest window to capture more market cycles and reduce parameter sensitivity before deploying capital. A concrete next step is to re-run the strategy with a longer historical dataset to ensure robustness.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**