LATINOS TRADING

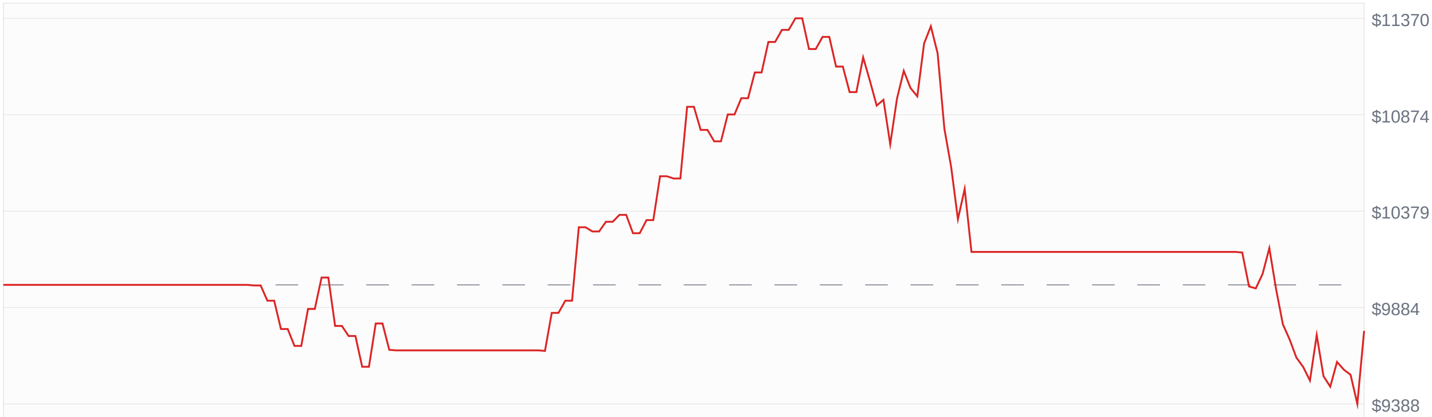
BACKTEST REPORT

Backtest #44062 · AMZN · EVO_EVOEVOEVOE_v1775

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_v17 strategy on AMZN produced a negative ROI of -2.39% and a Sharpe ratio of -0.12, indicating consistent underperformance. A win rate of 33.3% and a severe max drawdown of 17.43% suggest the entry logic captures noise rather than alpha. Statistical confidence is nonexistent with only three trades, making any observed pattern likely random variance. The strategy lacks robustness and fails to preserve capital during adverse moves. Next, increase the sample size to at least fifty trades to establish a valid baseline before optimizing parameters.

ADDITIONAL METRICS

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

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