LATINOS TRADING

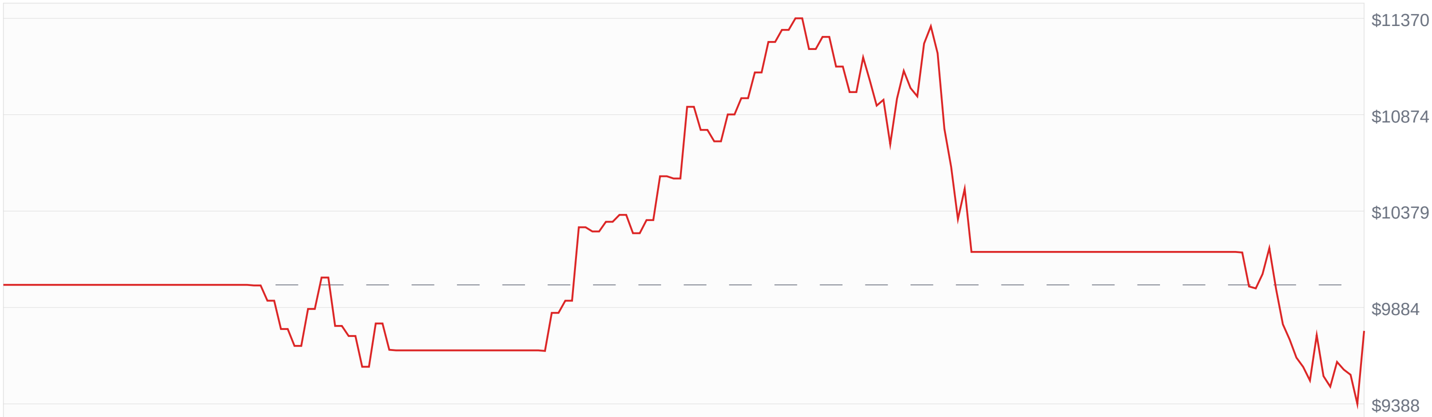
BACKTEST REPORT

Backtest #47357 · AMZN · EVO_EVOEVOEVOE_v840

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_v840 strategy on AMZN failed statistically, posting a -2.39% return with a negative Sharpe ratio of -0.12 driven by a sharp 17.43% drawdown. With only three trades executed, the sample size is too small to validate any edge, rendering the 33.3% win rate statistically insignificant noise. The lack of consistency suggests the entry logic is misaligned with current volatility regimes or suffers from severe overfitting. Immediate action requires expanding the backtest window to at least 200 trades or recalibrating the signal thresholds before redeployment.

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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