LATINOS TRADING

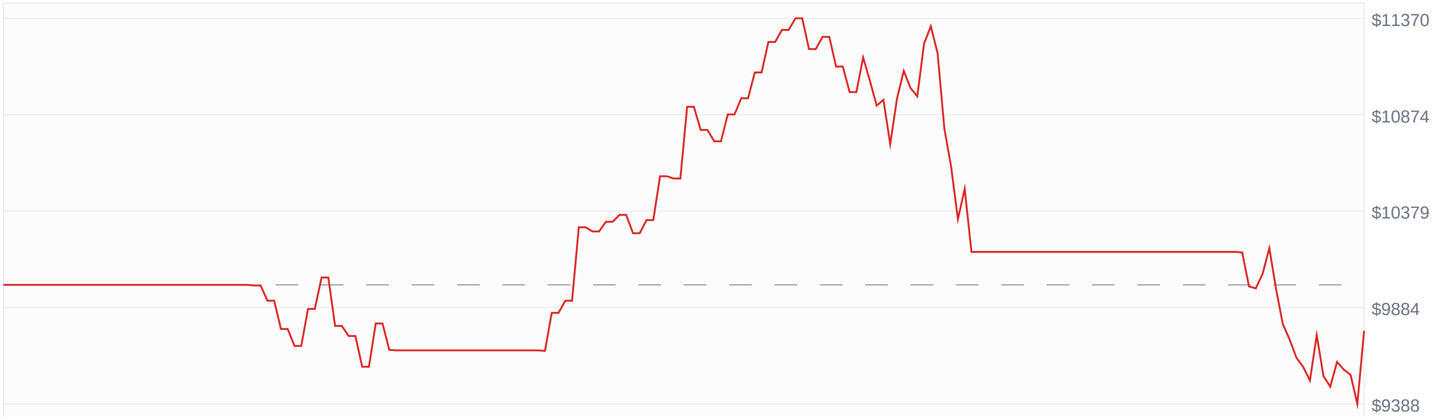
BACKTEST REPORT

Backtest #47786 · AMZN · EVO_EVOEVOEVOE_v2202

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_v2202 backtest on AMZN shows severe underperformance with a -2.39% ROI and a -0.12 Sharpe ratio, indicating a losing strategy. With only three trades, the 33.3% win rate and 17.43% max drawdown lack statistical significance and cannot support any robust inference. The sample size is too small to validate entry logic or assess true risk exposure in this volatile environment. We must increase trade frequency through tighter parameters or extended backtesting windows before deploying live capital. Next, I will re-run the simulation with a rolling window to identify specific failure points in the signal generation.

ADDITIONAL METRICS

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