LATINOS TRADING

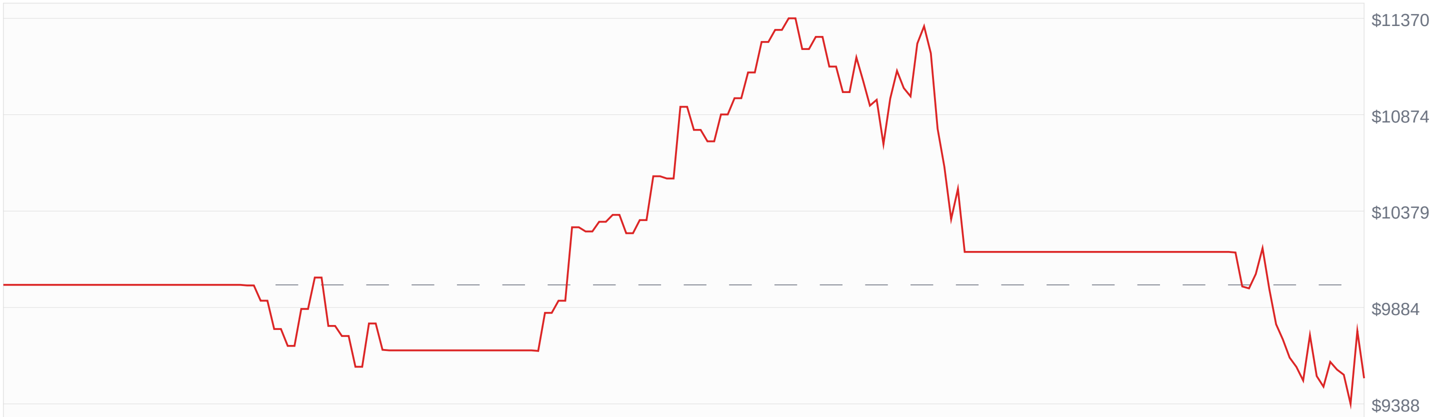
BACKTEST REPORT

Backtest #51380 · AMZN · EVO_EVOEVOEVOE_v840

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	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 decisively, delivering a negative ROI of -4.83% and a Sharpe ratio of -0.32, while capital eroded to $9,520.29. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance, rendering any performance metrics unreliable. The extreme volatility of the sample size prevents meaningful conclusions about the strategy's robustness or risk profile. Immediate action requires expanding the test horizon to a larger dataset to validate or discard the signal logic. A concrete next step is to backtest this version against a longer historical period to determine if the poor performance is an anomaly or a systemic flaw.

ADDITIONAL METRICS

CAGR	**-4.83%**
Sortino Ratio	**-0.25**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9520.29**