LATINOS TRADING

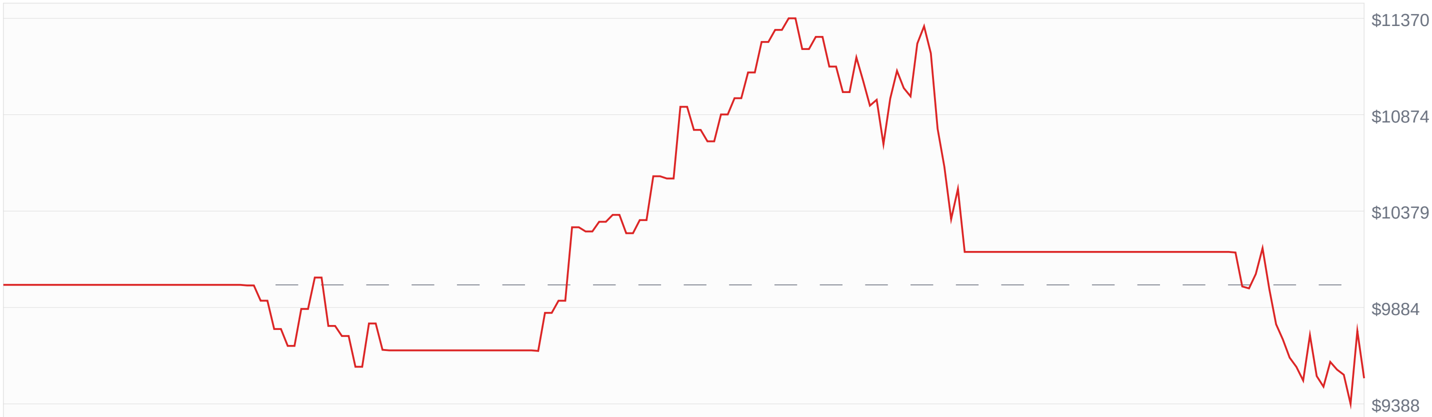
BACKTEST REPORT

Backtest #51969 · AMZN · EVO_EVOEVOEVOE_v2202

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_v2202 strategy on AMZN failed to generate alpha, delivering negative returns with a weak Sharpe of -0.32 and a prohibitive drawdown of 17.43%. Only three trades occurred during the simulation, rendering the win rate of 33.3% statistically insignificant and the risk metrics unreliable. The severe drawdown suggests a breakdown in the strategy's risk management logic under current market conditions. To validate the approach, run a new backtest with expanded lookback data and a wider stop-loss to filter out noise. Until the sample size supports statistical confidence, the strategy remains non-operational for capital deployment.

ADDITIONAL METRICS

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

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