LATINOS TRADING

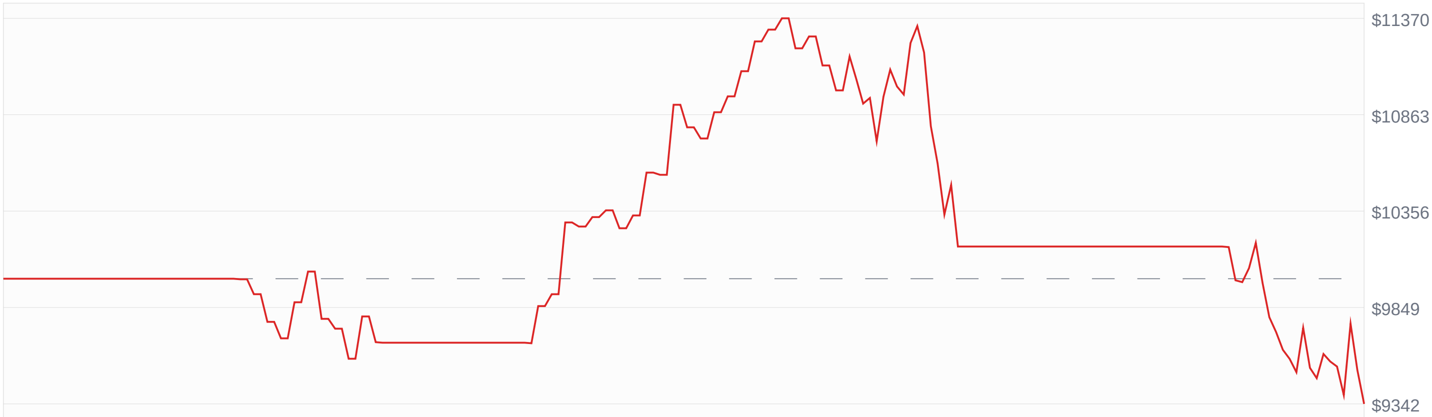
BACKTEST REPORT

Backtest #55085 · AMZN · EVO_EVOEVOEVOE_v2214

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2214 backtest on AMZN reveals severe underperformance with a negative 6.61% ROI and a Sharpe ratio of -0.47, indicating a strategy that lost money per unit of risk. A sample size of only three trades is statistically insufficient to validate any signal logic or calculate meaningful drawdown metrics. The 17.84% peak-to-trough loss suggests the entry criteria failed to capture volatility or missed critical stop-loss adjustments. Immediate action requires expanding the lookback period or adjusting position sizing to avoid overfitting to this sparse dataset.

ADDITIONAL METRICS

CAGR	**-6.61%**
Sortino Ratio	**-0.36**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9341.62**

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