LATINOS TRADING

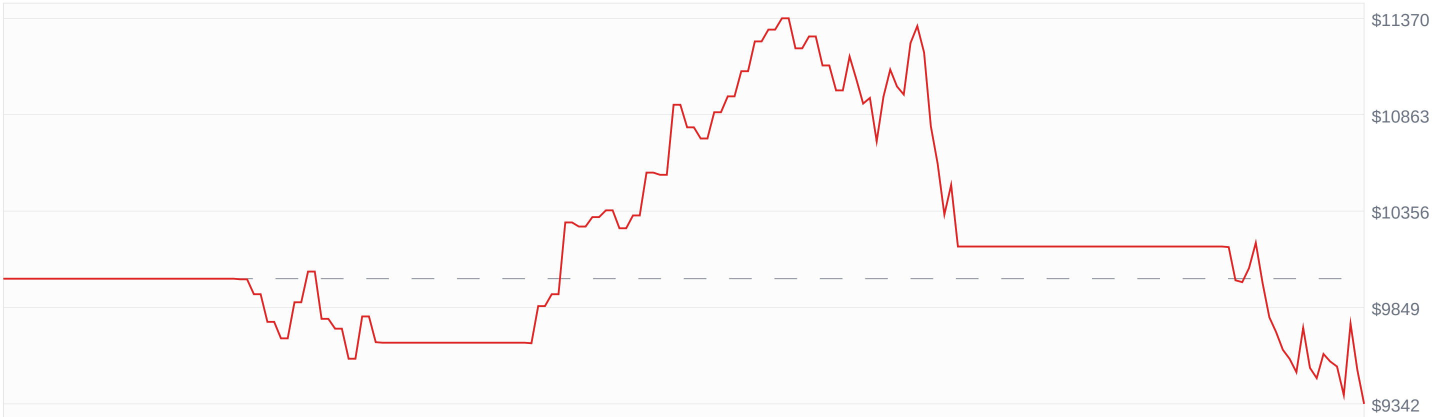
BACKTEST REPORT

Backtest #55643 · AMZN · EVO_EVOEVOEVOE_v2161

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 AMZN backtest for EVO_EVOEVOEVOE_v2161 failed due to extreme volatility, yielding a -6.61% return with a negative Sharpe ratio of -0.47. Only three trades generated a mere 33.3% win rate, creating a statistically insignificant sample size that invalidates trend conclusions. The severe 17.84% drawdown suggests the entry logic lacks sufficient filtration for current market regimes. We must expand the test period or adjust parameters to capture a statistically robust sample before redeployment. Immediate action requires stress testing against broader market shocks to validate risk controls.

ADDITIONAL METRICS

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