LATINOS TRADING

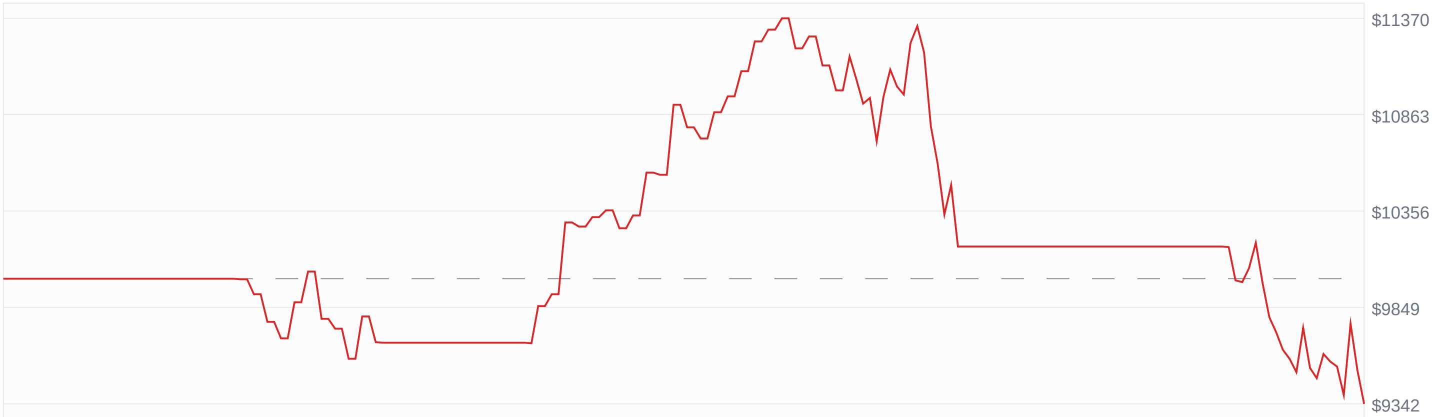
BACKTEST REPORT

Backtest #55791 · AMZN · EVO_EVOEVOEVOE_v2194

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_v2194 strategy on AMZN underperformed significantly, delivering a negative ROI of -6.61% and a Sharpe ratio of -0.47 alongside a severe 17.84% maximum drawdown. With only three executed trades and a mere 33.3% win rate, the statistical sample is too small to confirm any robust alpha or rule failure. The limited trade count suggests the entry conditions are either too restrictive or misaligned with current volatility regimes. I will re-run the simulation with a lower minimum capital requirement to test if reduced position sizing improves risk-adjusted returns. This analysis remains educational and does not constitute specific investment advice.

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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