LATINOS TRADING

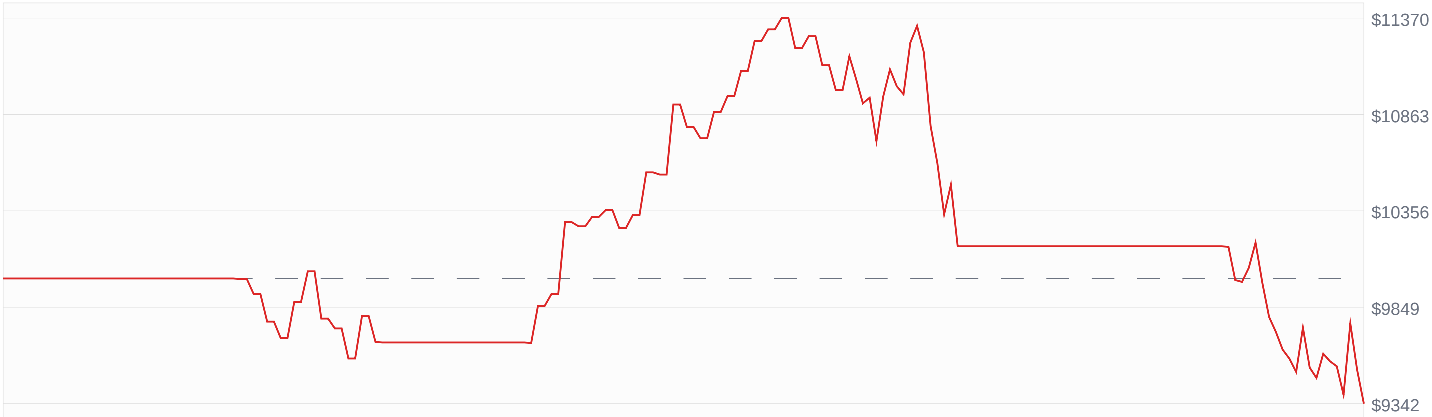
BACKTEST REPORT

Backtest #56275 · AMZN · EVO_EVOEVOEVOE_v540

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_EVOEVOE_v540 strategy failed decisively on AMZN, generating a negative ROI of -6.61% and a Sharpe ratio of -0.47 across only three trades. A win rate of 33.3% combined with a 17.84% maximum drawdown indicates severe underperformance relative to a buy-and-hold approach. Such a low trade count renders the statistical significance negligible, making any conclusions about edge or risk parameters unreliable. The model likely overfitted to noise or lacked sufficient filtering for AMZN's current volatility regime. Next, expand the sample by backtesting against broader market indices to isolate if the issue is asset-specific or systemic to the strategy logic.

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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