LATINOS TRADING

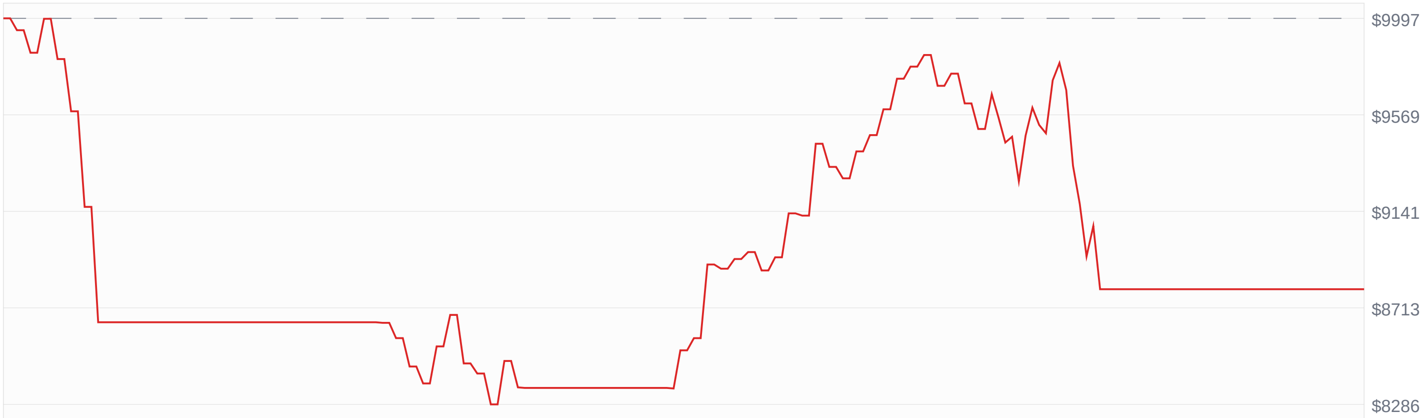
BACKTEST REPORT

Backtest #33710 · AMZN · EVO_EVOEVOEVOE_v826

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v826 backtest on AMZN failed catastrophically with a -12.04% ROI, driven by a dismal 33.3% win rate and a severe 17.14% maximum drawdown across only three trades. Such a sparse sample size renders the negative Sharpe ratio of -0.94 statistically insignificant rather than a robust indicator of strategy failure. The strategy clearly lacks robustness in the current market regime, likely overfitting to noise or misaligning with AMZN's volatility structure. Immediate next steps involve increasing the lookback period for parameter optimization or abandoning the strategy in favor of a regime-agnostic approach. No capital should be allocated to this configuration until a statistically significant sample size is

ADDITIONAL METRICS

CAGR	**-12.04%**
Sortino Ratio	**-0.59**
Turnover	**5.28x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8796.05**

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