LATINOS TRADING

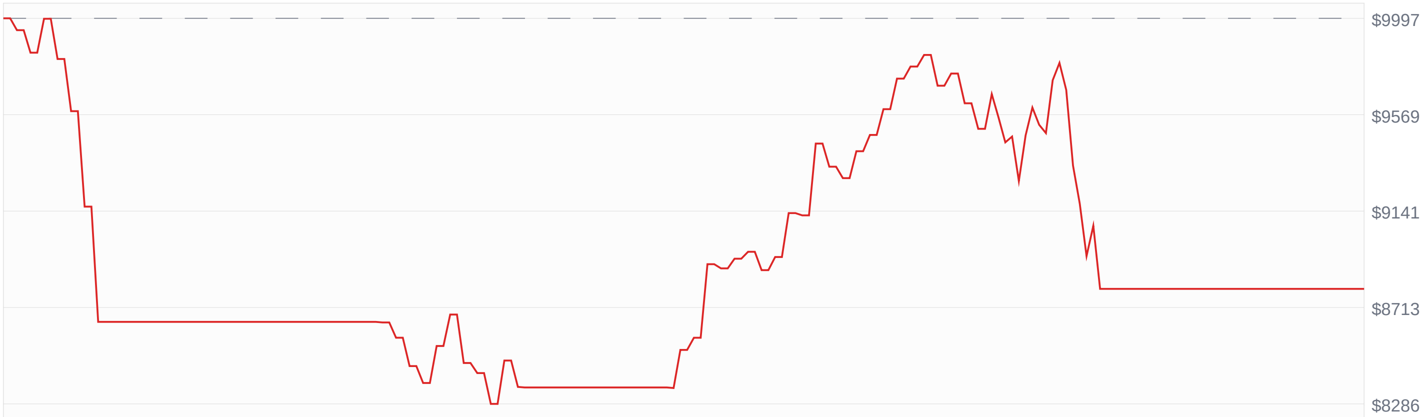
BACKTEST REPORT

Backtest #33770 · AMZN · EVO_EVOEVOEVOE_v602

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 AMZN backtest for Strategy EVO_EVOEVOE_v602 yielded a negative ROI of -12.04% and a Sharpe ratio of -0.94, indicating a clear failure to generate risk-adjusted alpha. With only three executed trades, the sample size is statistically insignificant, rendering the 33.3% win rate and 17.14% maximum drawdown unreliable predictors of future performance. The strategy likely failed due to overfitting or a mismatch between the signal logic and AMZN's recent volatility regime, as evidenced by the poor capital preservation. We must reject this configuration immediately and avoid deploying capital until a robust re-parameterization is performed. The next step is to run a walk-forward analysis on a larger dataset to validate if the core logic

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.