LATINOS TRADING

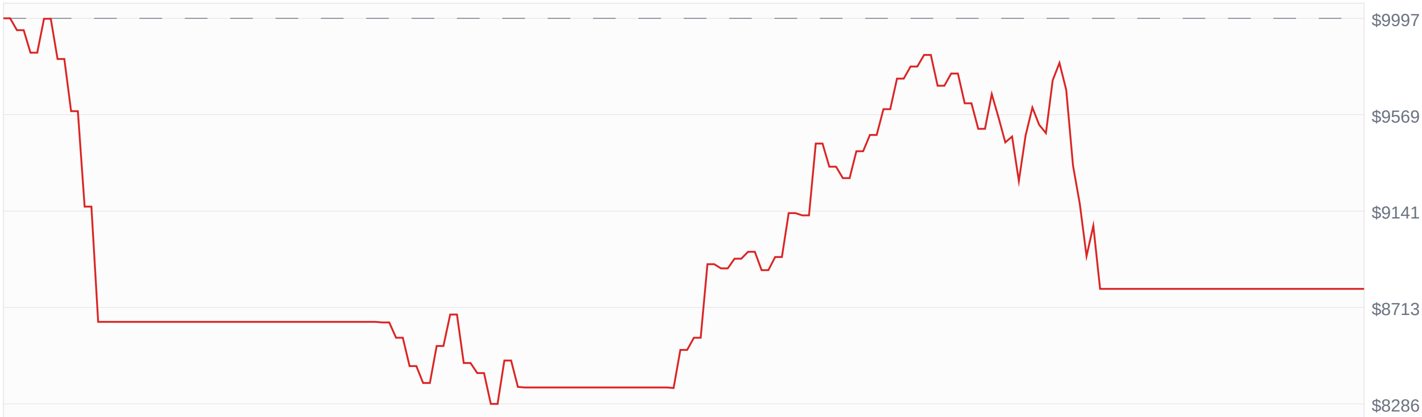
BACKTEST REPORT

Backtest #33880 · AMZN · EVO_EVOEVOEVOE_v638

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 EVO_EVOEVOE_v638 suffered a significant failure, delivering a -12.04% ROI and a negative Sharpe ratio of -0.94 due to an extreme max drawdown of 17.14%. The strategy's statistical confidence is virtually non-existent given only three trades, rendering the 33.3% win rate a meaningless artifact of minimal sample size. The primary issue appears to be inadequate position sizing or flawed entry logic that failed to account for AMZN's volatility, resulting in catastrophic capital erosion. We must immediately broaden the parameter search space to find robust settings that survive higher trade counts before redeploying real capital.

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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