LATINOS TRADING

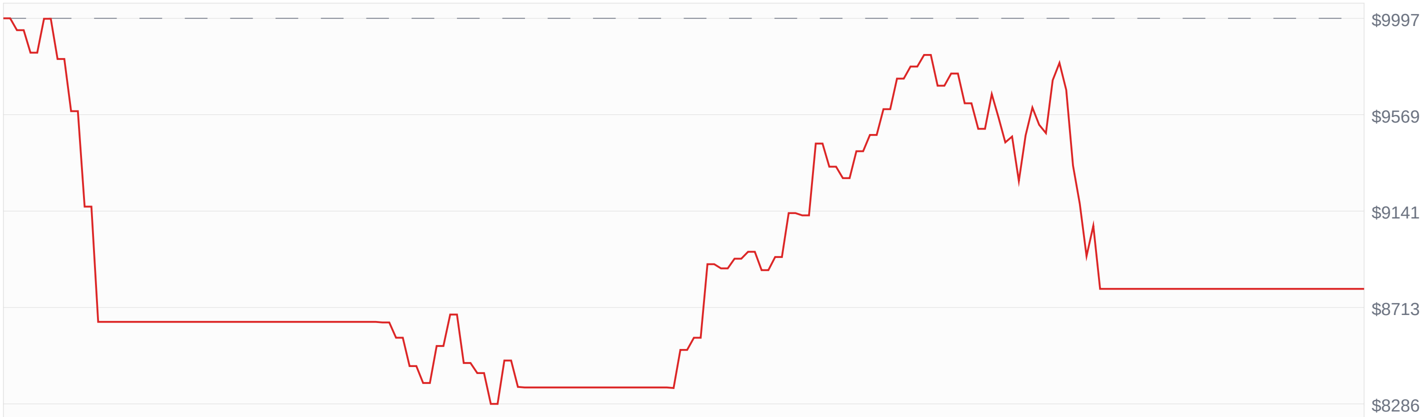
BACKTEST REPORT

Backtest #35365 · AMZN · EVO_EVOEVOEVOE_v1966

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_v1966 backtest on AMZN failed, posting a -12.04% return with a Sharpe ratio of -0.94, signaling a severely underperforming strategy. With only three trades executed, the sample size is insufficient to establish statistical confidence, and the 33.3% win rate indicates a significant edge deficit. The maximum drawdown of 17.14% suggests excessive risk exposure relative to the limited number of opportunities taken. Given these metrics, the strategy is currently non-viable and requires immediate parameter optimization or logic overhaul. The next step is to backtest the same logic on a longer historical period to validate failure modes before any live deployment.

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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