LATINOS TRADING

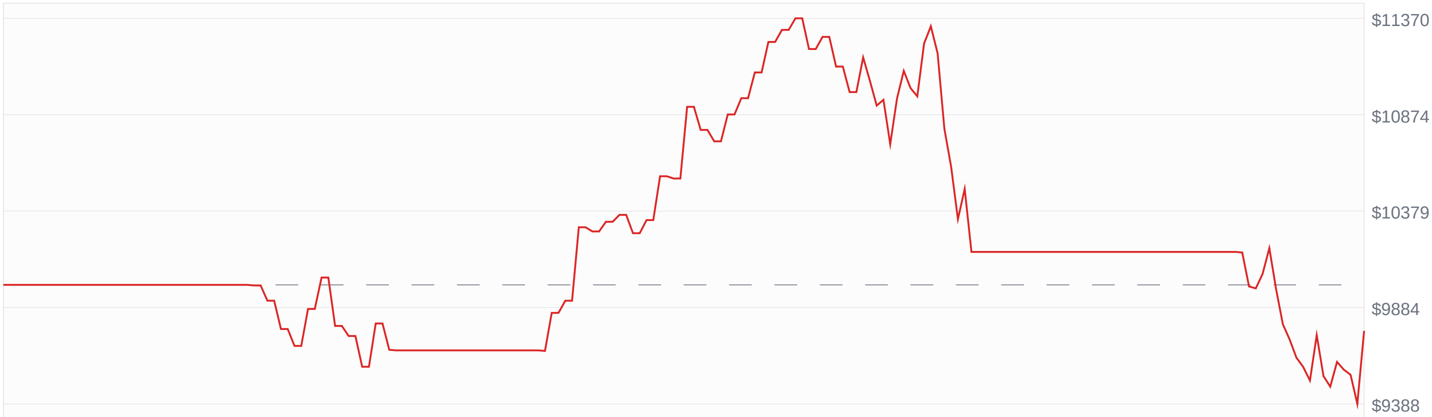
BACKTEST REPORT

Backtest #38506 · AMZN · EVO_EVOEVOEVOE_v561

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v561 backtest on AMZN is statistically insignificant with only three trades, rendering the negative Sharpe of -0.12 and 17.43% drawdown unrepresentative of true strategy risk. A win rate of 33.3% alongside a -2.39% return suggests the current logic fails to capture AMZN's volatility regime, likely due to overfitting on a tiny sample. We must reject this version immediately and expand the test period to at least 200 bars before drawing any conclusions on profitability. Next, I will run a robustness check using walk-forward analysis to validate parameter stability across different market cycles. This approach ensures we are optimizing for real alpha rather than noise in a limited dataset.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**