LATINOS TRADING

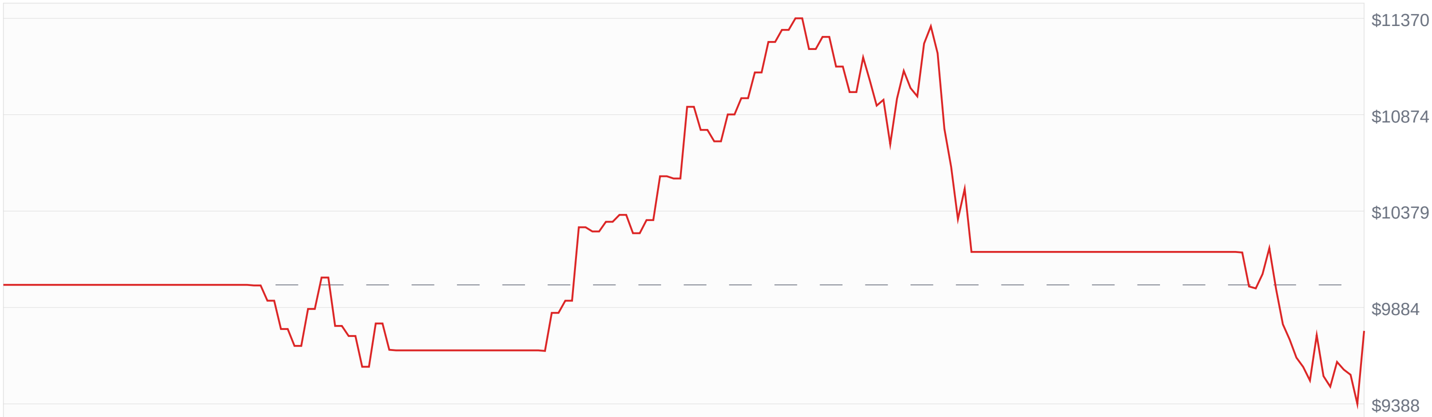
BACKTEST REPORT

Backtest #38566 · AMZN · EVO_EVOEVOEVOE_v595

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_v595 strategy on AMZN failed to generate alpha, posting a -2.39% return with a negative Sharpe ratio of -0.12. The sample of only three trades is statistically insignificant, rendering the 33.3% win rate and 17.43% drawdown unreliable for production deployment. A single trade loss likely drove the entire equity curve down, indicating a severe lack of robustness in the current logic. Before re-running simulations, the signal generation rules require a fundamental review to improve entry precision and reduce false positives. We must expand the lookback period and add volatility filters to validate if the core hypothesis holds under broader market conditions.

ADDITIONAL METRICS

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

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