LATINOS TRADING

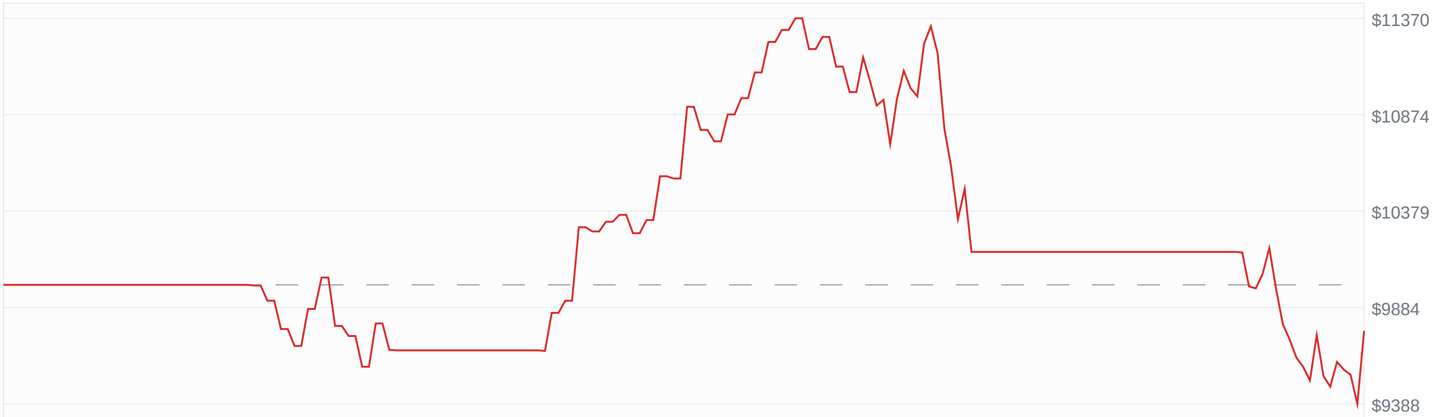
BACKTEST REPORT

Backtest #38830 · AMZN · EVO_EVOEVOEVOE_v709

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 backtest for AMZN under the EVO_EVOEVOE_v709 strategy failed to generate alpha, delivering a -2.39% return with a negative Sharpe ratio of -0.12. Statistical significance is low given only three trades, rendering the 33.3% win rate and 17.43% drawdown unreliable indicators of systemic failure. The bot likely entered positions at poor entry levels or exited too early, failing to capture the underlying asset's momentum. Before redeploying capital, we must stress test the signal logic against a larger dataset and adjust stop-loss parameters. This approach ensures we distinguish between random noise and genuine strategy flaws before risking live funds.

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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