LATINOS TRADING

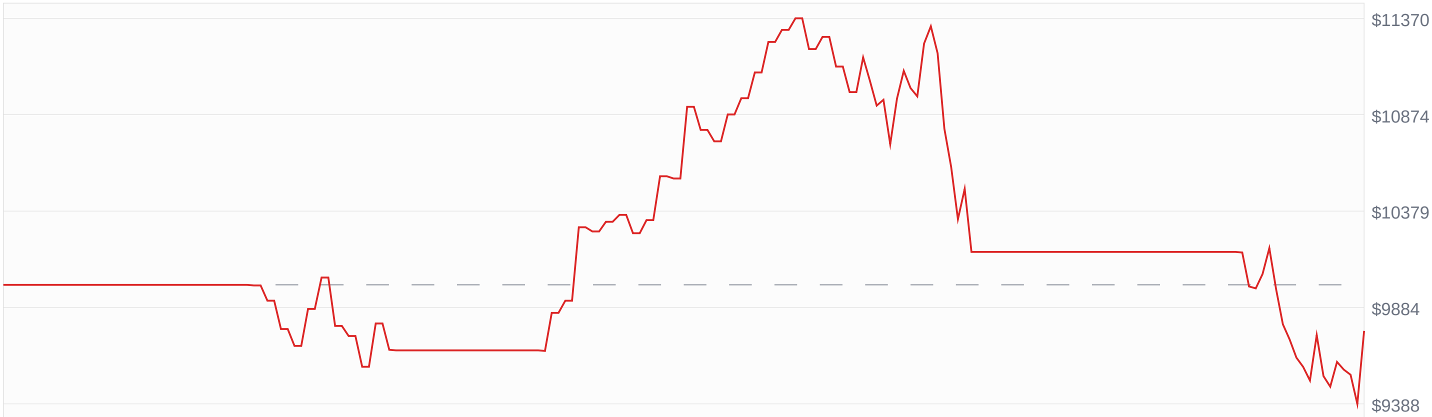
BACKTEST REPORT

Backtest #38866 · AMZN · EVO_EVOEVOEVOE_v2202

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_v2202 strategy failed on AMZN with a negative ROI, poor Sharpe ratio, and a 33.3% win rate across only three trades, indicating severe overfitting or a regime mismatch. The 17.43% maximum drawdown suggests excessive volatility exposure relative to the tiny sample size, which renders these statistics statistically insignificant and untrustworthy for live deployment. A sample of three trades provides zero confidence in risk-adjusted metrics, making it impossible to distinguish between bad luck and flawed logic. The immediate next step is to expand the backtest window to at least two years and increase the trade count to validate the strategy's robustness before any capital allocation.

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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