LATINOS TRADING

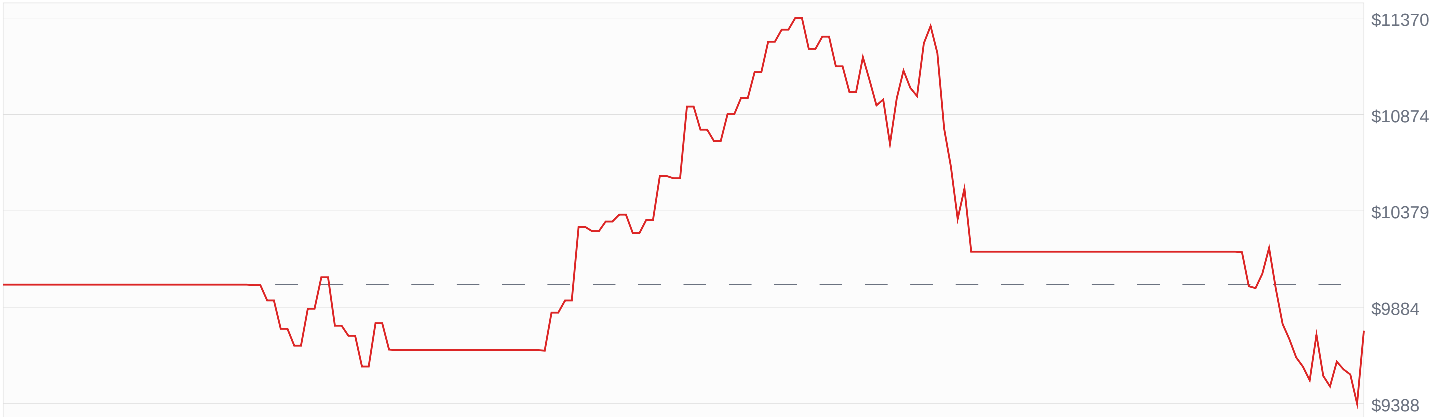
BACKTEST REPORT

Backtest #40682 · AMZN · EVO_EVOEVOEVOE_v1997

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_v1997 strategy failed to generate alpha on AMZN, delivering a -2.39% return with a negative Sharpe ratio of -0.12. With only three trades executed, the 33.3% win rate and 17.43% drawdown lack statistical significance and cannot support a reliability assessment. The narrow sample size renders the equity curve highly volatile, suggesting the strategy is either overfit or simply ineffective for this asset. We must increase the simulation horizon or adjust parameters to gather enough data points for a meaningful performance evaluation. The next step is to run a fresh backtest with a wider timeframe to determine if the poor results were due to recent market conditions or inherent strategy flaws.

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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