LATINOS TRADING

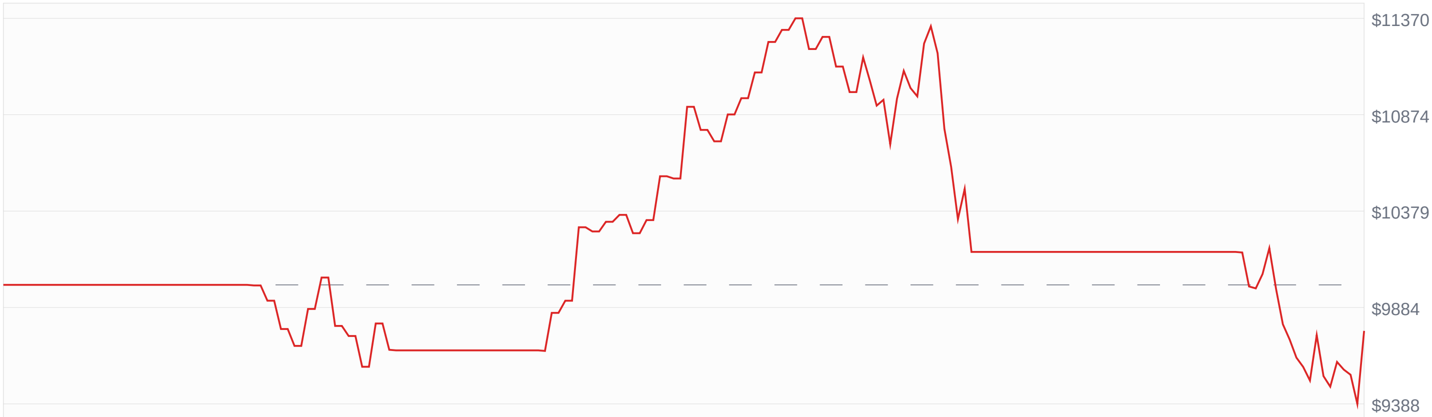
BACKTEST REPORT

Backtest #41832 · AMZN · EVO_EVOEVOEVOE_v2395

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_v2395 strategy on AMZN failed to generate alpha, returning a negative ROI of -2.39% with a Sharpe ratio of -0.12. With only three trades executed, the statistical sample size is too small to draw meaningful conclusions about the system's robustness. A win rate of 33.3% coupled with a maximum drawdown of 17.43% indicates significant risk exposure relative to the limited market exposure. The primary issue is likely overfitting to recent price noise rather than capturing a genuine trend. We must retest with adjusted parameters or a broader timeframe to validate the logic before deploying live capital.

ADDITIONAL METRICS

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