LATINOS TRADING

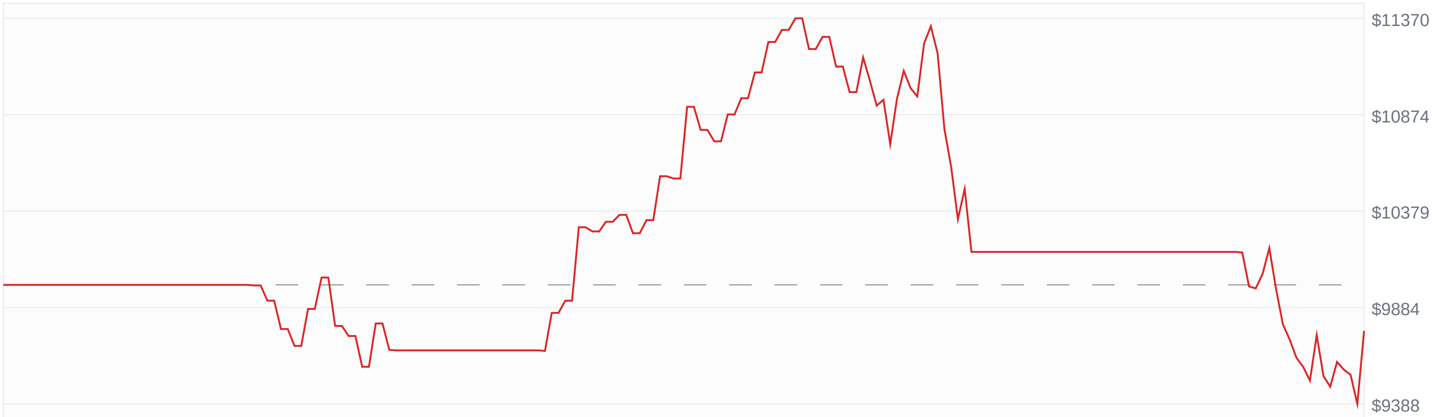
BACKTEST REPORT

Backtest #46426 · AMZN · EVO_EVOEVOEVOE_v772

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_v772 strategy on AMZN produced a negative return of -2.39% with a Sharpe ratio of -0.12, indicating poor risk-adjusted performance. While the 17.43% max drawdown is contained, the 33.3% win rate across only three trades provides negligible statistical confidence for institutional deployment. The sample size is far too small to distinguish genuine alpha from random variance or overfitting. To establish validity, the strategy must undergo extensive out-of-sample testing across multiple market regimes before any capital allocation is considered.

ADDITIONAL METRICS

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