LATINOS TRADING

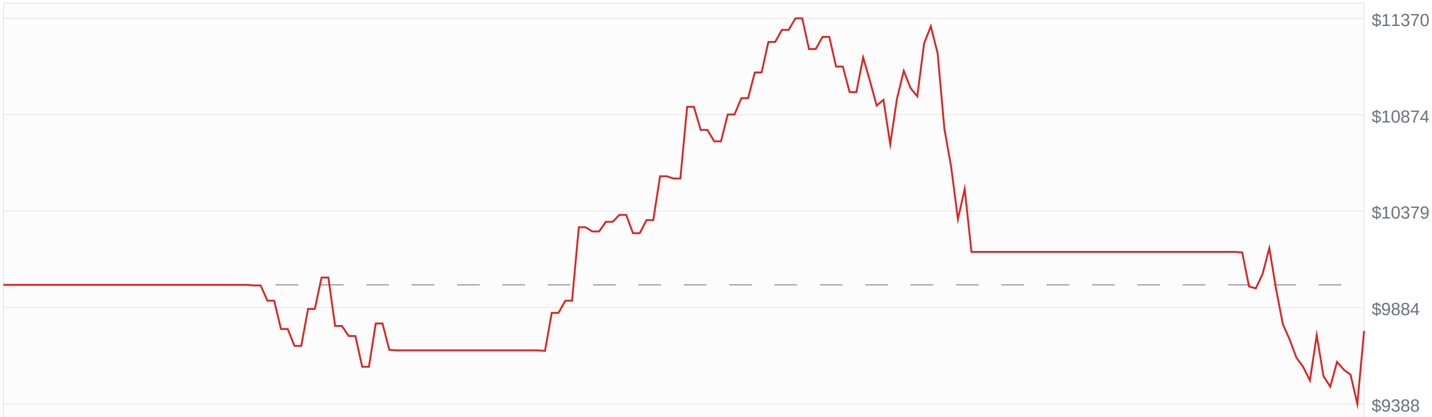
BACKTEST REPORT

Backtest #46896 · AMZN · EVO_EVOEVOEVOG_v476

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_EVOEVOEVOG_v476 backtest on AMZN failed with a -2.39% return and negative Sharpe, driven by a mere three trades and a 33.3% win rate. Such a tiny sample size yields negligible statistical confidence, rendering the 17.43% maximum drawdown an unreliable risk metric rather than a systemic flaw. The strategy likely suffered from overfitting to noise or missed the asset's volatility regime entirely during the test period. We must expand the evaluation window and test against out-of-sample data before considering any parameter adjustments. Further research is required to validate performance before deployment.

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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