LATINOS TRADING

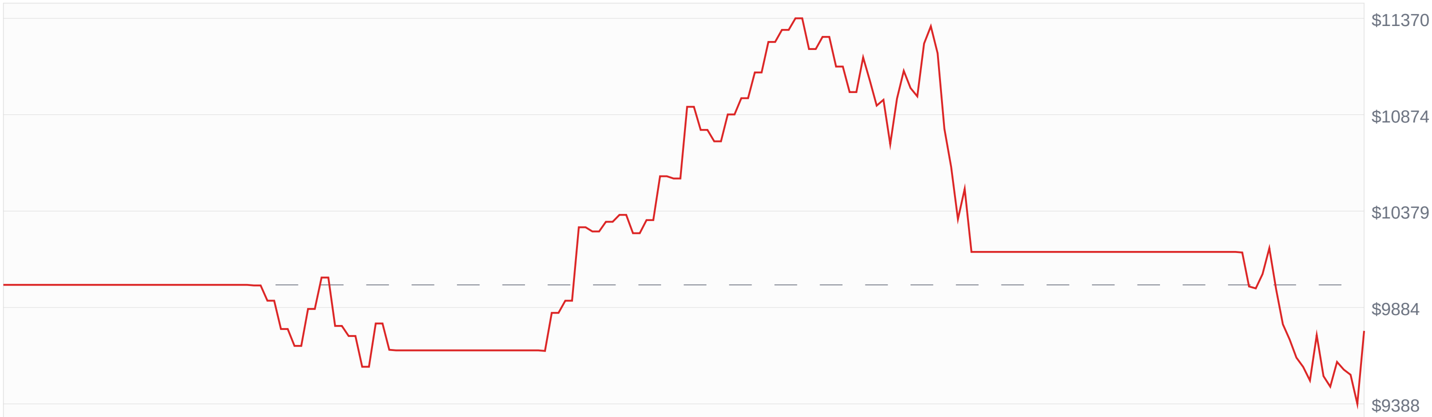
BACKTEST REPORT

Backtest #47088 · AMZN · EVO_EVOEVOEVOE_v561

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_v561 backtest on AMZN shows a significant -2.39% drawdown with a 17.43% peak-to-trough decline, indicating severe underperformance during the sample period. The strategy's statistical validity is critically low due to only three executed trades, rendering the -0.12 Sharpe ratio and 33.3% win rate unreliable for production deployment. The data suggests the current entry logic fails to filter out adverse market conditions specific to Amazon's recent volatility. Immediate focus must shift to increasing trade frequency through parameter tuning or hybridizing with trend filters before any live capital is allocated.

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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