LATINOS TRADING

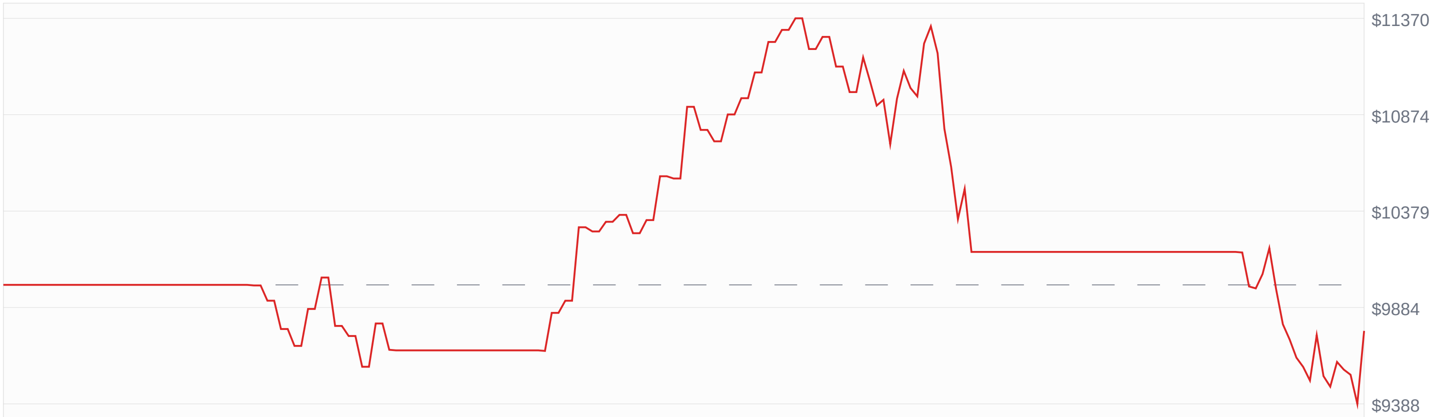
BACKTEST REPORT

Backtest #47787 · AMZN · EVO_EVOEVOEVOE_v2202

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_v2202 strategy on AMZN failed statistically, producing a negative ROI and Sharpe ratio with only three trades. Such a small sample size renders the results inconclusive, as the 33.3% win rate and -17.43% drawdown are likely noise rather than meaningful edge. The model lacks robustness and requires significant parameter tuning or a longer backtest horizon to validate its logic. We should immediately run a walk-forward analysis on a wider parameter grid to identify if the failure stems from a specific regime or a fundamental flaw. Until statistical significance is achieved through larger samples, this approach is not viable for live deployment.

ADDITIONAL METRICS

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