LATINOS TRADING

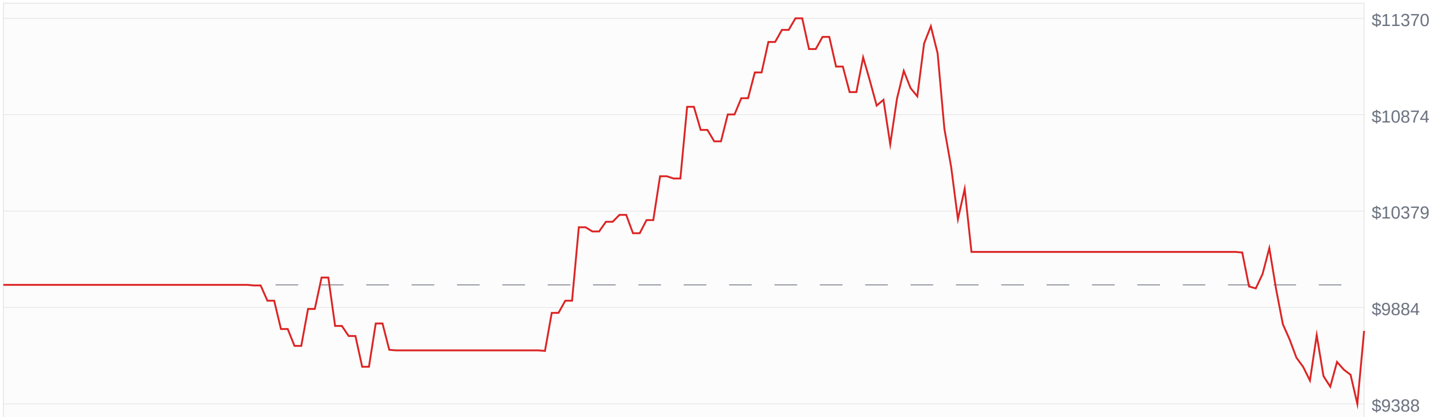
BACKTEST REPORT

Backtest #49175 · AMZN · EVO_EVOEVOEVOE_v2414

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_v2414 strategy on AMZN underperformed with a -2.39% ROI and a negative Sharpe ratio of -0.12, indicating a net loss relative to risk-free benchmarks. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance and do not reliably predict future performance. The narrow sample size prevents confident assertion that the strategy logic is flawed, yet the negative expectancy warrants immediate review of entry filters and stop-loss placement. A concrete next step is to expand the testing window to capture more market regimes and validate whether the strategy adapts to current volatility regimes. Institutional capital should remain sidelined until the equity curve demonstrates

ADDITIONAL METRICS

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