LATINOS TRADING

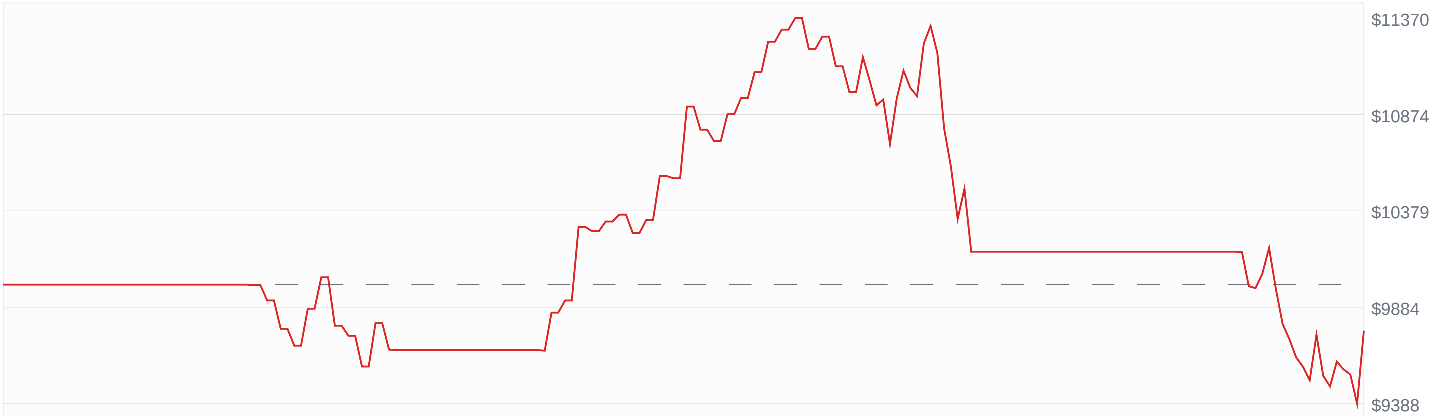
BACKTEST REPORT

Backtest #50096 · AMZN · EVO_EVOEVOEVOE_v1962

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_v1962 strategy on AMZN failed decisively with a negative ROI of -2.39% and a Sharpe ratio of -0.12, indicating a severe underperformance relative to the risk-free rate. With only three trades executed, the statistical sample is too small to confirm a systemic flaw rather than random noise, yet the 33.3% win rate and 17.43% drawdown suggest dangerous volatility exposure. The data indicates that the entry logic likely triggered on false breakouts or overextended momentum without adequate filtering. We must immediately increase trade frequency through parameter optimization and retest the strategy on a broader dataset to validate its robustness.

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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