LATINOS TRADING

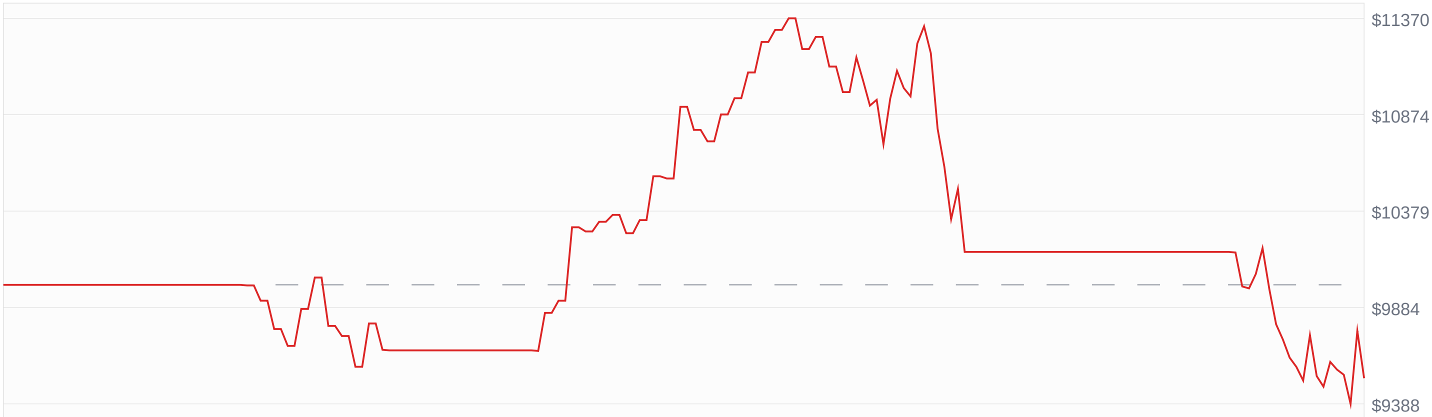
BACKTEST REPORT

Backtest #50778 · AMZN · EVO_EVOEVOEVOE_v1738

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_EVOEVOE_v1738 failed decisively, producing a -4.83% ROI and a negative Sharpe ratio due to a dismal 33.3% win rate and a 17.43% drawdown across only three trades. Such a small sample size renders any statistical inference unreliable, meaning the observed underperformance is likely noise rather than a systemic flaw. The strategy lacks robustness for this asset class given the high volatility exposure relative to the capital at risk. Before redeploying, I recommend stress-testing the entry logic against a broader dataset to validate whether the loss is an outlier or a persistent structural weakness.

ADDITIONAL METRICS

CAGR	**-4.83%**
Sortino Ratio	**-0.25**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9520.29**

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