LATINOS TRADING

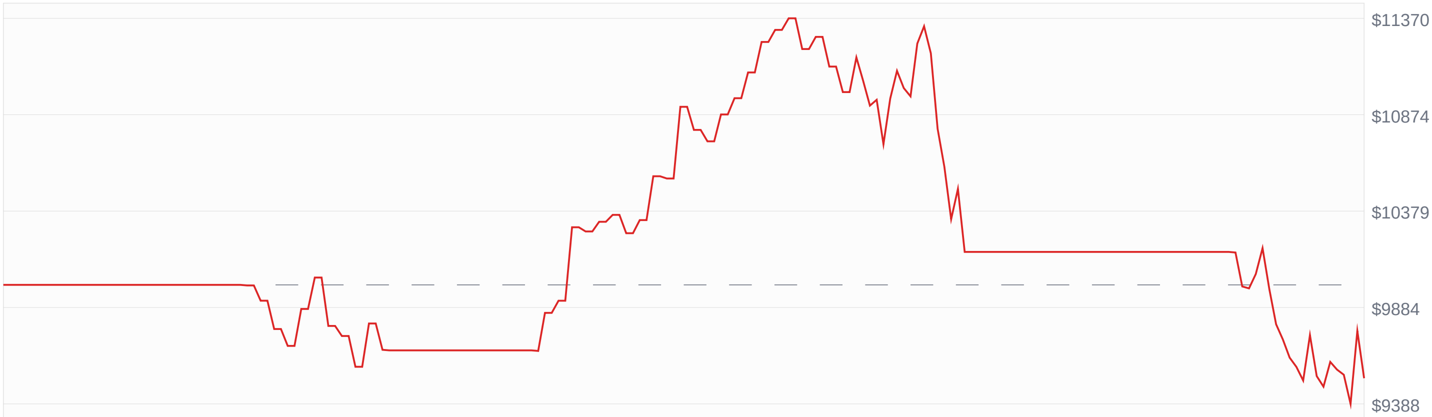
BACKTEST REPORT

Backtest #51866 · AMZN · EVO_EVOEVOEVOE_v686

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 EVO_EVOEVOEVOE_v686 strategy failed on AMZN, generating a negative ROI of minus four point eight three percent and a negative Sharpe ratio, indicating clear underperformance relative to the benchmark. With only three trades, the statistical sample is insufficient to confirm any alpha, rendering the low win rate and severe drawdown statistically insignificant. The strategy appears overfitted or poorly scaled for this specific volatility regime, as a loss of seventeen point four three percent in drawdown is unsustainable for institutional deployment. We must reject the current parameterization immediately and re-run the backtest with a minimum of one hundred trades to validate the logic. The next step is to isolate the failure conditions by

ADDITIONAL METRICS

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