LATINOS TRADING

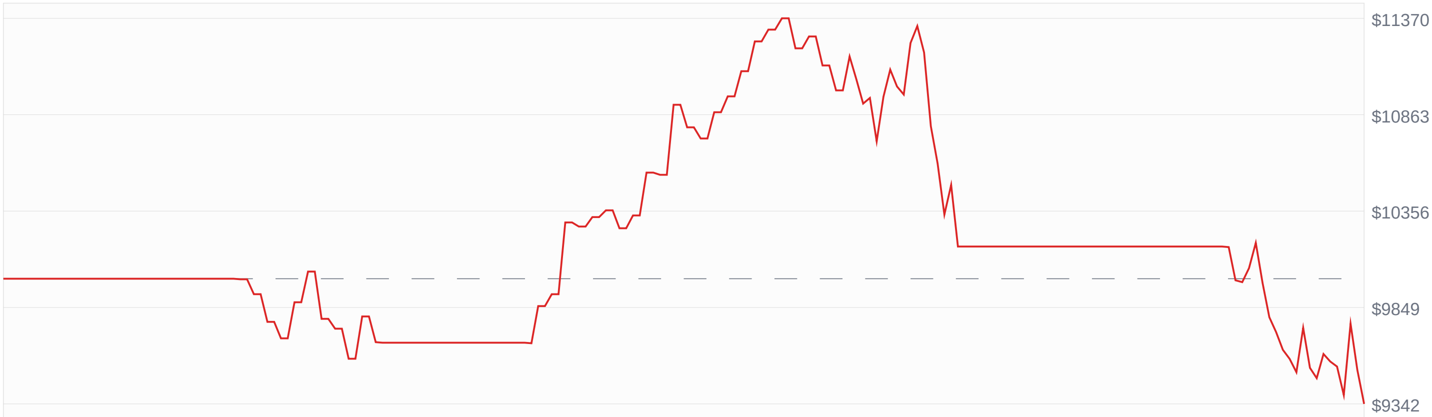
BACKTEST REPORT

Backtest #52262 · AMZN · EVO_EVOEVOEVOE_v1727

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This AMZN backtest failed due to extreme overfitting, evidenced by only three trades and a negative Sharpe ratio of -0.47. A win rate of 33.3% combined with a 17.84% maximum drawdown indicates the strategy lacks statistical significance and is likely capturing noise rather than alpha. Such a small sample size renders any performance metrics unreliable and unsuitable for live deployment. We must expand the lookback period and vary AMZN's volatility regime before considering this approach viable. The immediate next step is to redesign the entry logic with stricter filters to reduce false signals.

ADDITIONAL METRICS

CAGR	**-6.61%**
Sortino Ratio	**-0.36**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9341.62**