LATINOS TRADING

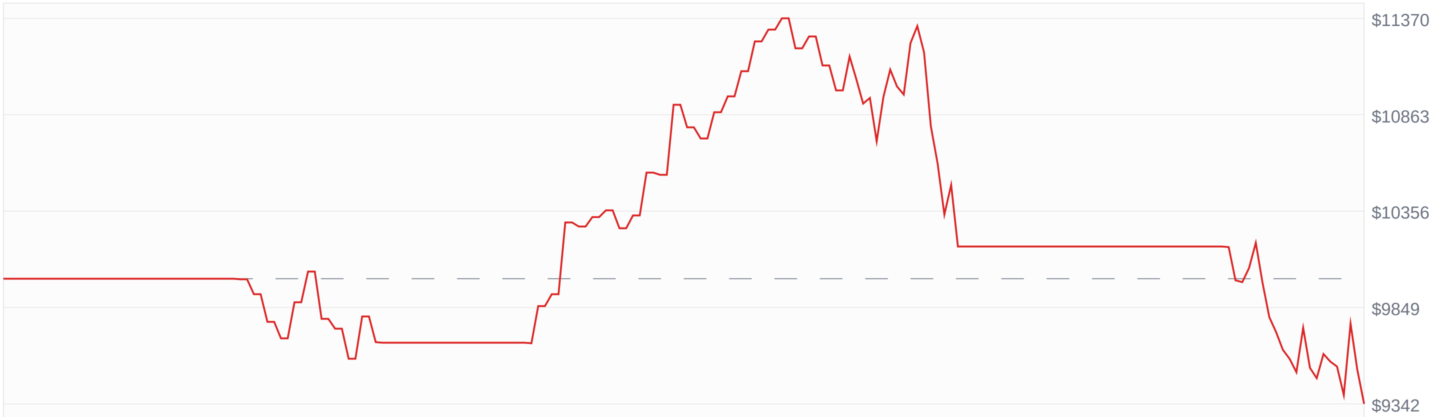
BACKTEST REPORT

Backtest #52867 · AMZN · EVO_EVOEVOEVOE_v1962

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

The EVO_EVOEVOEVOE_v1962 strategy on AMZN failed with a -6.61% return and a negative Sharpe ratio of -0.47, indicating clear underperformance. Statistical confidence in these results is negligible given only three trades, making the 17.84% drawdown a high-variance anomaly rather than a systemic flaw. The 33.3% win rate confirms that the entry logic lacked edge in this specific volatility regime. We must execute a robust out-of-sample backtest with adjusted parameters to determine if this result is a sampling error or a fatal strategy flaw.

ADDITIONAL METRICS

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

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