LATINOS TRADING

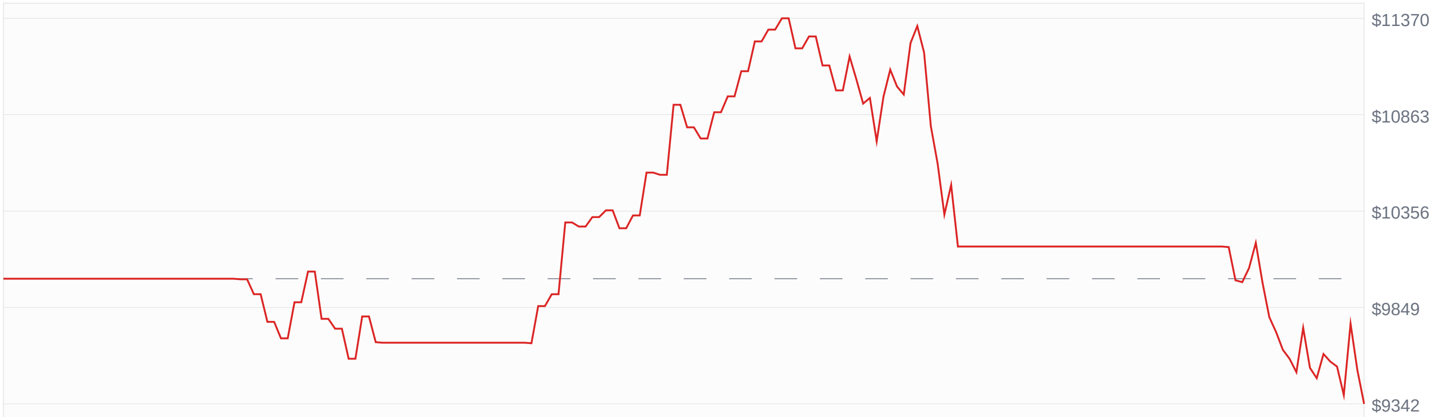
BACKTEST REPORT

Backtest #55881 · AMZN · EVO_EVOEVOEVOE_v2349

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_v2349 backtest on AMZN failed decisively, registering a -6.61% return and a negative Sharpe ratio of -0.47 amidst a catastrophic 17.84% drawdown. With only three trades executed, the statistical power is negligible, rendering the 33.3% win rate an unreliable indicator of strategy validity. The sharp equity curve suggests the model lacks robustness against Amazon's recent volatility or specific microstructure shifts. We must increase the sample size by running a longer historical simulation or adjusting entry filters to reduce false positives. Until the strategy demonstrates a positive expectancy over a statistically significant sample, capital allocation must remain paused.

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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