

LATINOS TRADING

BACKTEST REPORT



Backtest #35246 · AMZN · EVO_EVOEVOEVOE_v2202

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2202 strategy on AMZN failed materially, delivering a -12.04% return with a negative Sharpe of -0.94 and a catastrophic 17.14% drawdown. The abysmal 33.3% win rate across only three trades indicates severe overfitting or a complete breakdown in the signal logic during this specific market regime. Such a tiny sample size renders any statistical significance analysis meaningless, as the results likely reflect random noise rather than a systematic flaw. We must immediately halt this strategy and re-examine the entry logic to ensure it aligns with current volatility, rather than blindly optimizing parameters on insufficient data.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05