LATINOS TRADING

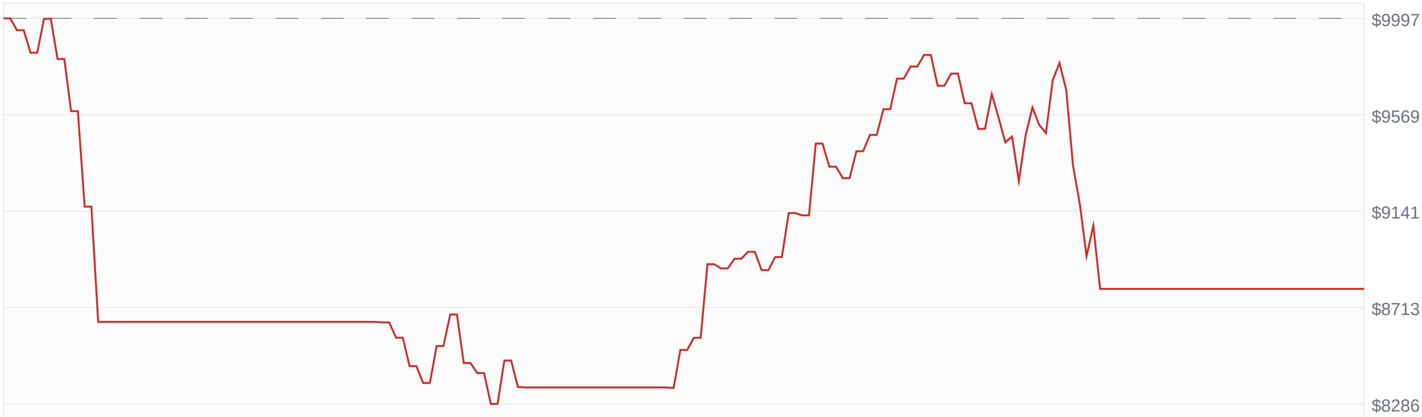
BACKTEST REPORT

Backtest #35366 · AMZN · EVO_EVOEVOEVOE_v1966

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_v1966 strategy on AMZN failed to generate alpha, delivering a -12.04% return with a negative Sharpe of -0.94 across only three trades. A paltry 33.3% win rate and a 17.14% maximum drawdown indicate that the signal logic is misaligned with current market structure or suffers from severe overfitting. Given this minuscule sample size, any statistical inference regarding strategy robustness is unreliable and prone to high variance. We must expand the parameter space and re-run backtests with increased trade counts to validate the approach before live deployment. The immediate next step is to audit the entry thresholds and filter conditions to reduce false signals and improve risk-adjusted returns.

ADDITIONAL METRICS

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

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