LATINOS TRADING

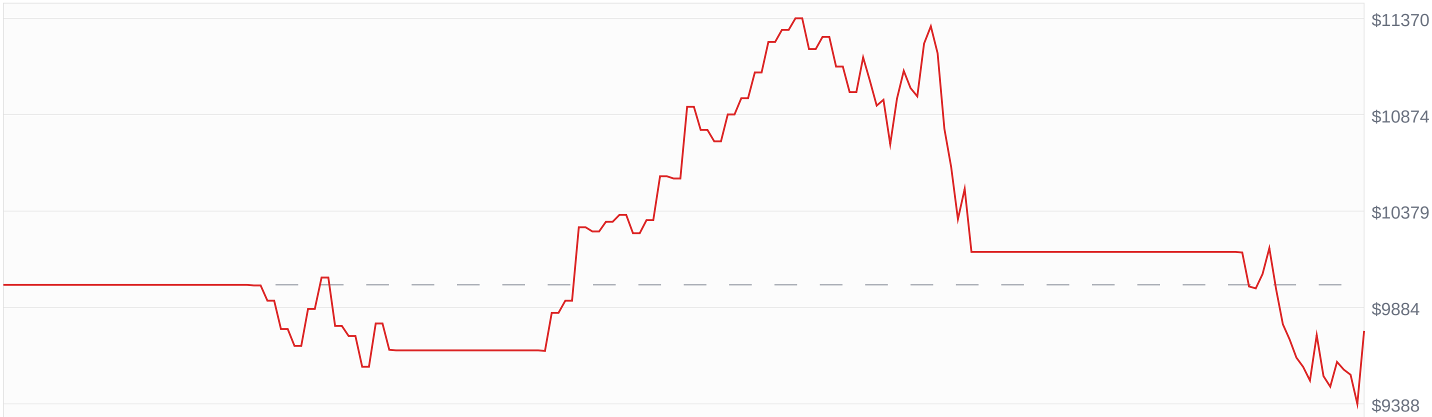
BACKTEST REPORT

Backtest #38770 · AMZN · EVO_EVOEVOEVOE_v686

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v686 backtest on AMZN yielded a -2.39% return with a negative Sharpe ratio of -0.12, indicating the strategy failed to generate risk-adjusted alpha over the simulation period. A 33.3% win rate and 17.43% maximum drawdown across only three trades reveal statistically insignificant results that cannot reliably predict future performance. Such a small sample size lacks the robustness required for institutional deployment, making the observed losses potentially random noise rather than systemic strategy flaws. The primary failure point appears to be the strategy's inability to filter entry conditions effectively during the specific price action observed in this narrow window. The next logical step is to

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**

Generated 2026-08-30T12:29:17Z · latinostrading.com