LATINOS TRADING

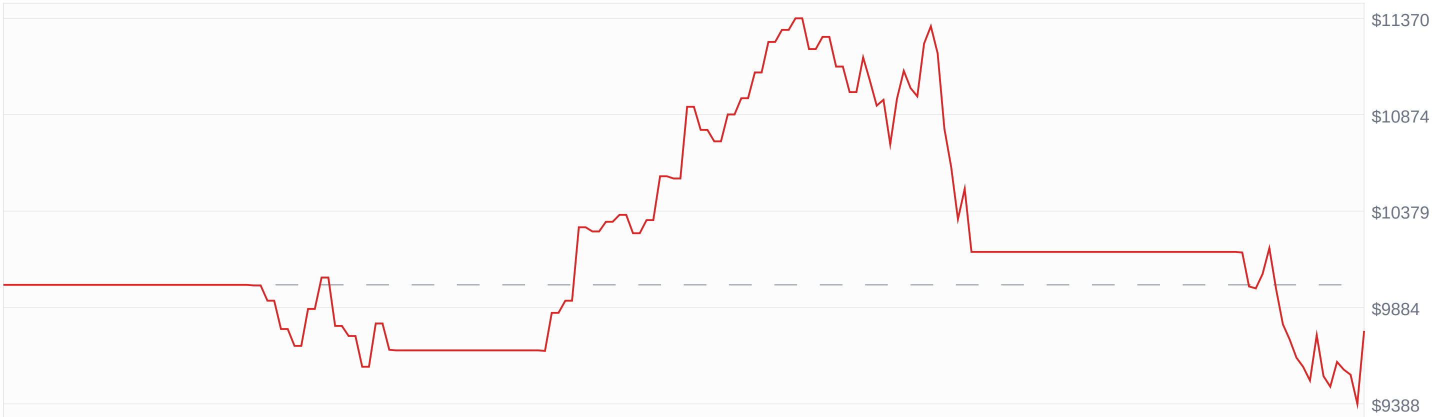
BACKTEST REPORT

Backtest #45676 · AMZN · EVO_EVOEVOEVOE_v2046

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_v2046 backtest on AMZN shows a -2.39% ROI and a 17.43% max drawdown with a negative Sharpe ratio of -0.12, indicating clear underperformance against the risk-free rate. A 33.3% win rate across only three trades yields statistically insignificant results that likely reflect noise rather than a robust edge. The strategy failed to capitalize on the asset's volatility, suggesting the signal logic requires recalibration or filtering to avoid premature exits. We must run a longer backtest with increased trade frequency to validate whether this poor performance is due to parameter failure or insufficient market context.

ADDITIONAL METRICS

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

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