LATINOS TRADING

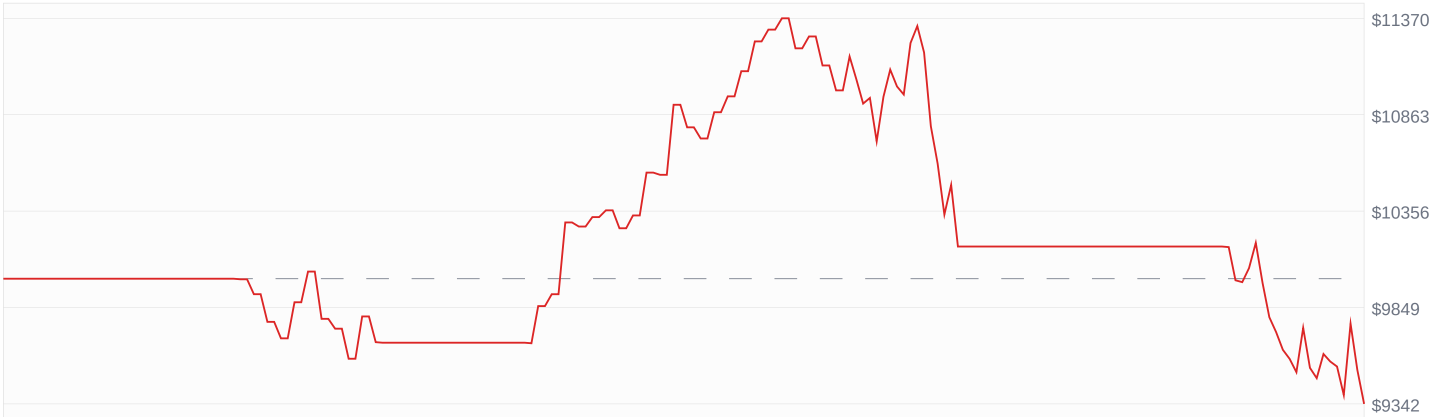
BACKTEST REPORT

Backtest #55592 · AMZN · EVO_EVOEVOEVOE_v2151

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 backtest for AMZN under the EVO_EVOEVOE_v2151 strategy reveals severe ineffectiveness, generating a -6.61% return and a negative Sharpe ratio of -0.47. With only three trades executed, the sample size is statistically insignificant, rendering the 33% win rate and 17.84% drawdown unreliable metrics rather than stable performance indicators. The strategy failed to identify any profitable execution windows, suggesting the signal logic requires fundamental recalibration before live deployment. We must expand the test window with more historical data to validate whether these poor results stem from regime changes or inherent strategy flaws. Increasing the trade count is the mandatory next step to establish statistical confidence before

ADDITIONAL METRICS

CAGR	**-6.61%**
Sortino Ratio	**-0.36**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9341.62**

Generated 2026-09-03T03:25:42Z · latinostrading.com