LATINOS TRADING

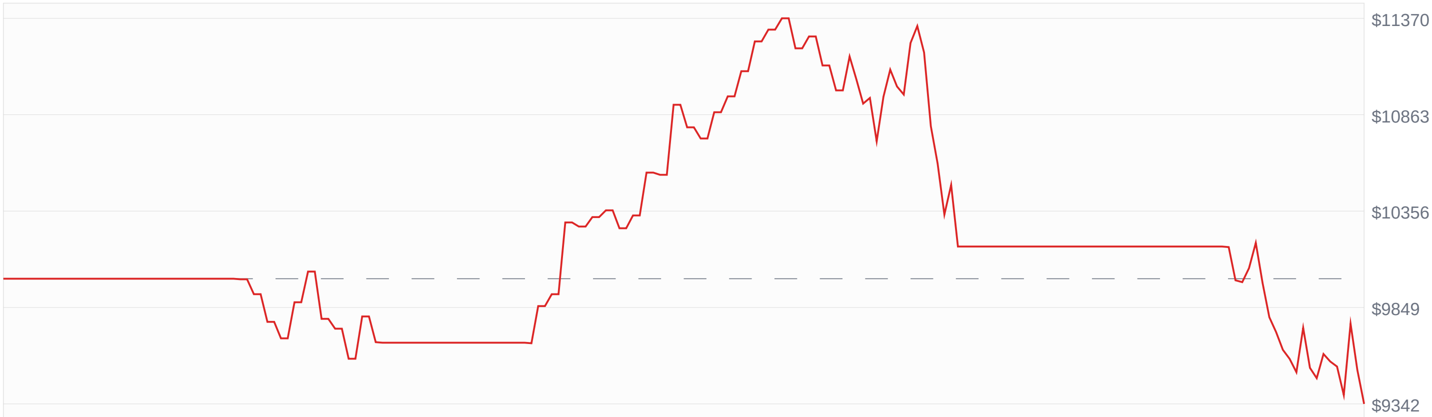
BACKTEST REPORT

Backtest #53248 · AMZN · EVO_EVOEVOEVOE_v2082

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 EVO_EVOEVOEVOE_v2082 strategy on AMZN is currently non-viable, delivering a -6.61% loss with a negative Sharpe ratio of -0.47. Only three trades were executed, creating a statistically insignificant sample that fails to validate any signal logic. The 17.84% maximum drawdown indicates poor risk control during the initial equity curve, suggesting overfitting or regime mismatch. A concrete next step is to expand the backtest window to capture more market cycles and filter entries by volatility regimes. Until the strategy demonstrates robustness across a larger dataset, it must remain inactive for live deployment.

ADDITIONAL METRICS

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