LATINOS TRADING

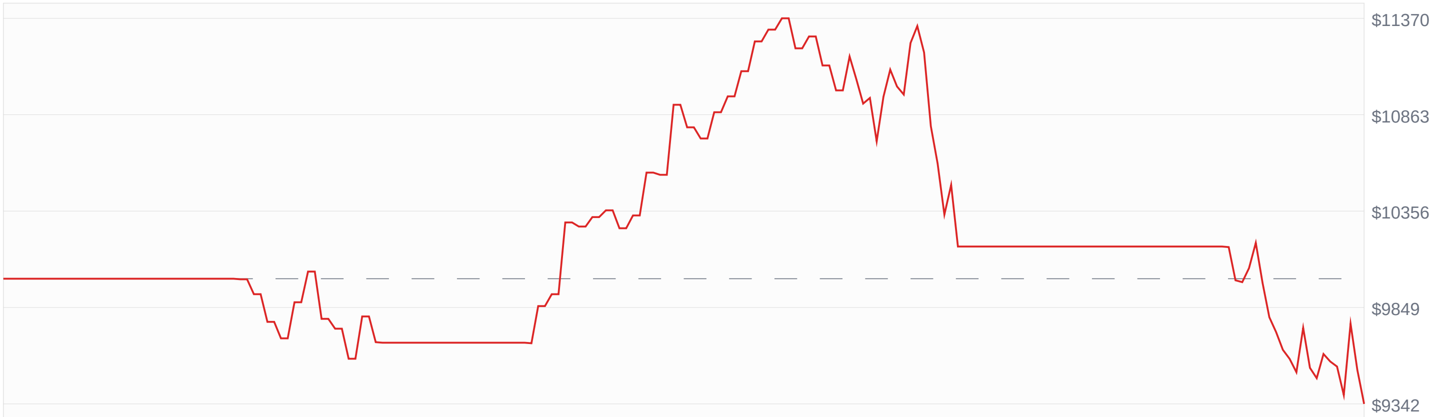
BACKTEST REPORT

Backtest #55640 · AMZN · EVO_EVOEVOEVOE_v2161

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_v2161 backtest on AMZN yielded a -6.61% return with a negative Sharpe of -0.47, indicating a failed strategy rather than a viable edge. Only three trades executed over the simulation period render the statistical signal highly unreliable and prone to massive overfitting noise. The 33.3% win rate paired with a 17.84% drawdown suggests the system is consistently capturing downside risk while missing upward moves. Given the extreme data scarcity, no conclusion can be drawn regarding parameter robustness or market adaptability. The immediate priority is expanding the sample window or adjusting entry logic to filter false breakouts before redeployment.

ADDITIONAL METRICS

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

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