

LATINOS TRADING

BACKTEST REPORT



Backtest #50507 · AMZN · EVO_EVOEVOEVOE_v2082

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2082 strategy on AMZN failed significantly, generating a -4.83% return and a negative Sharpe ratio of -0.32. With only three executed trades, the 33.3% win rate and 17.43% drawdown lack statistical confidence, rendering the results anecdotal rather than predictive. The severe underperformance suggests the logic is misaligned with current market structure or requires parameter optimization. We must reject this configuration immediately and avoid deploying live capital until a robust sample size is achieved.

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29