LATINOS TRADING

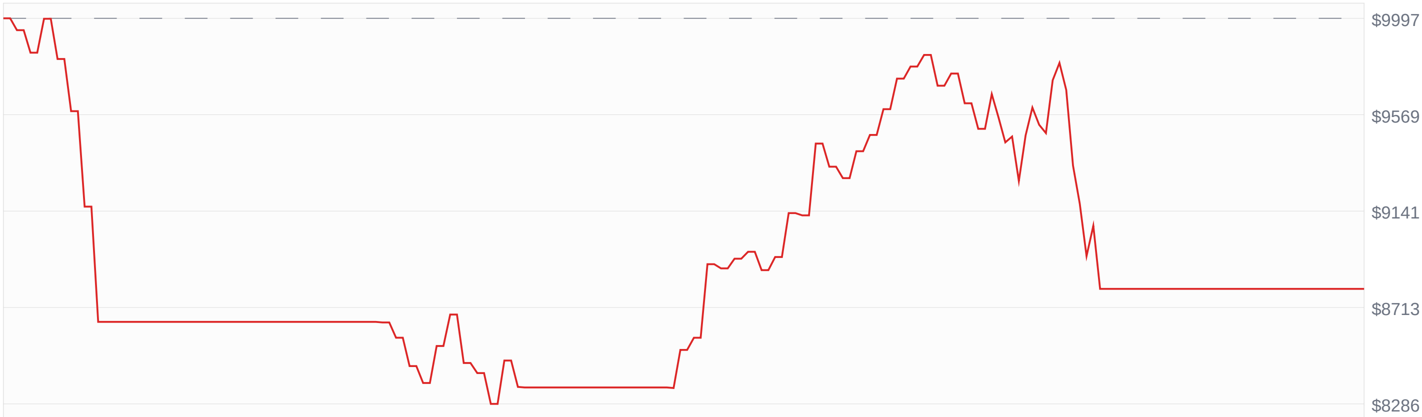
BACKTEST REPORT

Backtest #29273 · AMZN · EVO_EVOEVOEVOE_v1848

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

This backtest on AMZN underperforms significantly, reflecting a negative Sharpe of -0.94 and a -12.04% ROI. The win rate of 33.3% combined with a 17.14% max drawdown signals high volatility against a small sample of only three trades. Statistically, this sample size is insufficient for confidence, meaning results likely stem from noise rather than a robust edge. The strategy failed to capture positive alpha while exposing capital to substantial downside risk. A concrete next step involves expanding the simulation window to increase statistical power before any further consideration.

ADDITIONAL METRICS

CAGR	**-12.04%**
Sortino Ratio	**-0.59**
Turnover	**5.28x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8796.05**

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