LATINOS TRADING

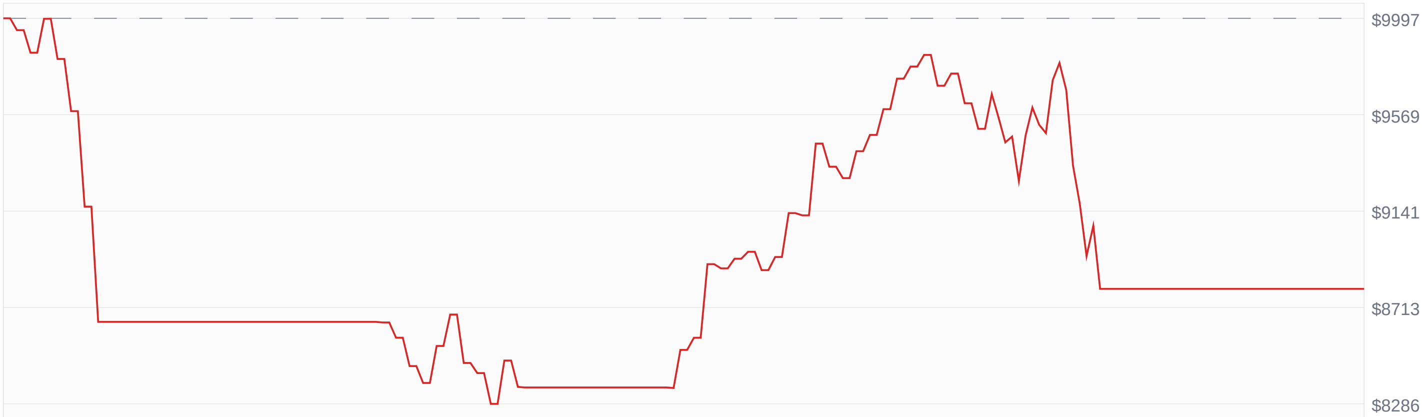
BACKTEST REPORT

Backtest #29471 · AMZN · EVO_EVOEVOEVOG_v506

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

The EVO_EVOEVOEVOG_v506 strategy on AMZN produced a -12.04% ROI with a -0.94 Sharpe ratio, indicating severe risk-adjusted underperformance. A 33.3% win rate across only three trades yields negligible statistical confidence, making results indistinguishable from random noise. The 17.14% max drawdown further erodes capital efficiency, resulting in a final balance of $8796.05. Given this tiny sample, the negative expectancy is unreliable for live deployment. Next, expand the backtest window to increase trade count and validate if the negative alpha persists.

ADDITIONAL METRICS

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