LATINOS TRADING

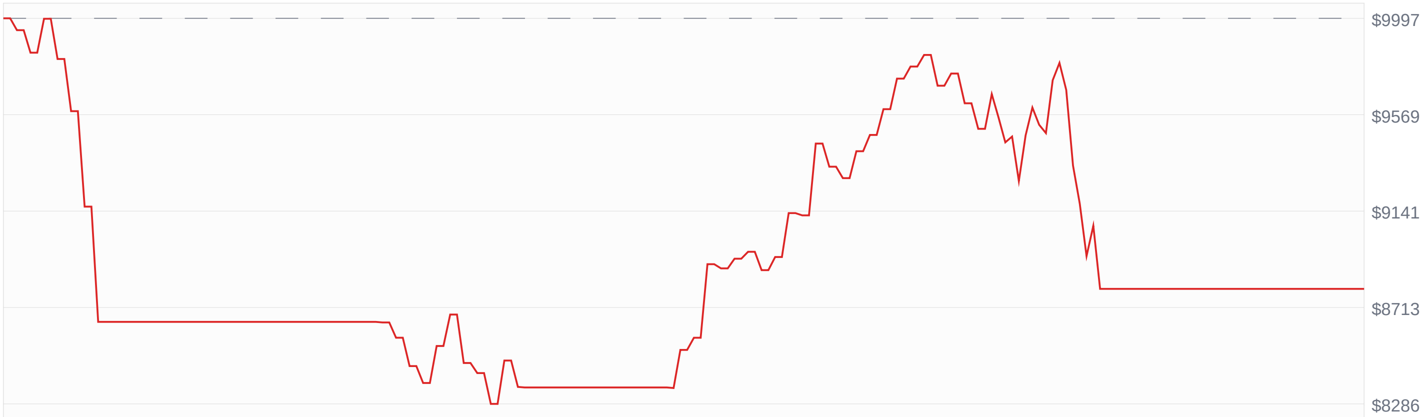
BACKTEST REPORT

Backtest #29980 · AMZN · EVO_EVOEVOEVOE_v611

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 AMZN backtest for EVO_EVOEVOEVOE_v611 is structurally flawed, evidenced by a -12.04% ROI and -0.94 Sharpe ratio. The sample size of only three trades offers zero statistical confidence, making the 33.3% win rate meaningless for predictive purposes. A 17.14% max drawdown is excessive for such a small dataset, indicating high sensitivity to single execution errors. The final capital loss suggests the strategy fails to capture alpha or manage downside risk effectively. You must expand the sample size to at least 100 trades and optimize risk parameters before considering further deployment.

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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