LATINOS TRADING

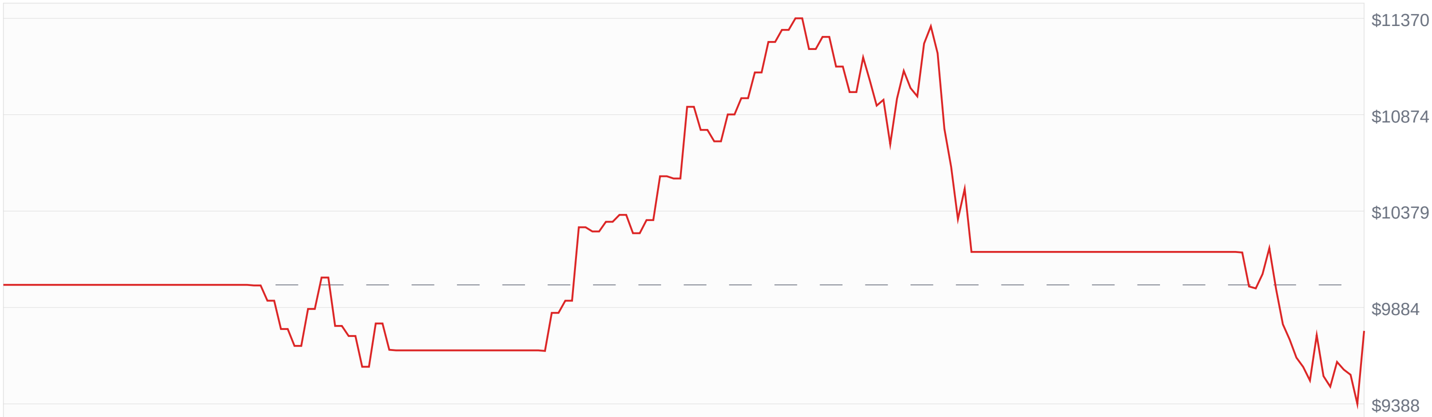
BACKTEST REPORT

Backtest #38680 · AMZN · EVO_EVOEVOEVOE_v840

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha on AMZN, delivering a negative return of 2.39% with a Sharpe ratio of -0.12. The 33.3% win rate and 17.43% maximum drawdown indicate poor risk-adjusted performance and significant downside exposure. Statistical confidence is negligible due to the extremely small sample size of only three trades, making the results statistically insignificant. The lack of positive expectancy suggests the entry logic is flawed or ill-suited for this asset class. The immediate next step is to expand the historical data window to at least one hundred trades to establish a valid statistical baseline before further optimization.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9763.47