LATINOS TRADING

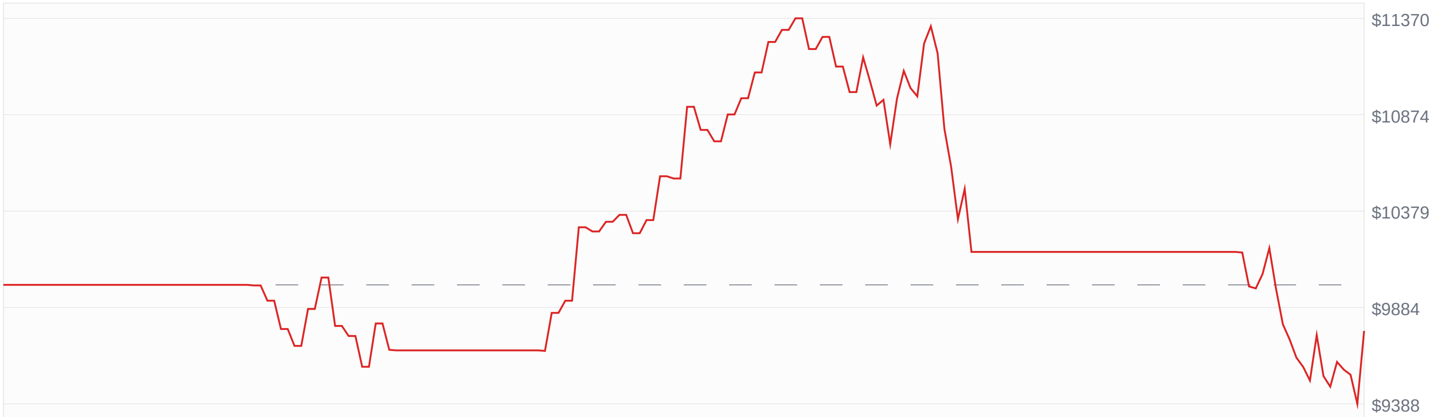
BACKTEST REPORT

Backtest #45445 · AMZN · EVO_EVOEVOEVOE_v1848

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 negative ROI of -2.39% and Sharpe ratio of -0.12 indicate the strategy failed to generate excess returns for AMZN. A 33.3% win rate combined with a 17.43% max drawdown highlights significant downside risk relative to the few gains achieved. Statistical confidence is virtually nonexistent due to the extremely small sample size of only three trades, making these metrics unreliable for generalization. The strategy likely lacks robust entry logic or proper risk controls for this specific asset. The concrete next step is to expand the historical testing period to at least one hundred trades to establish statistical significance 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**

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