LATINOS TRADING

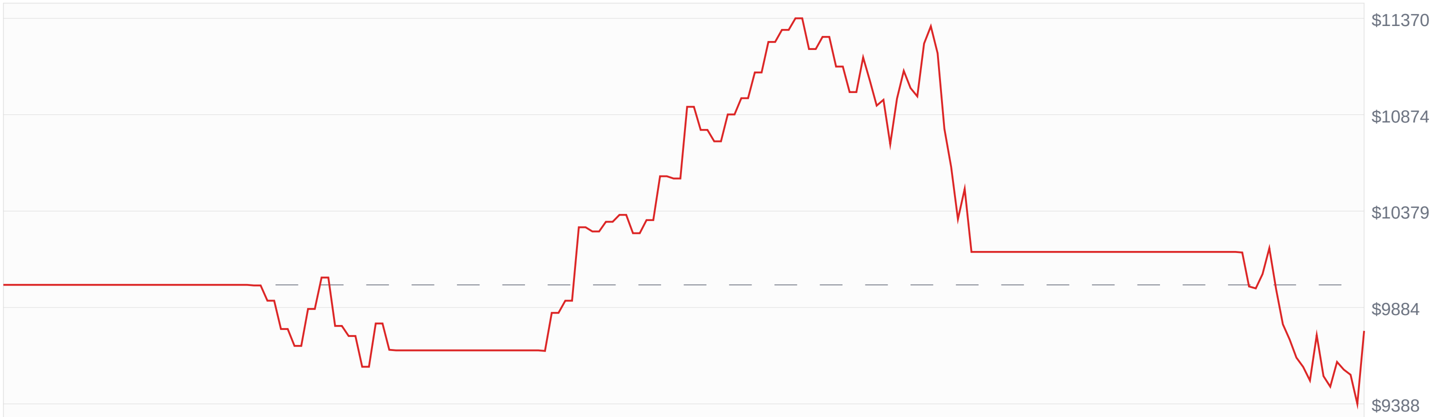
BACKTEST REPORT

Backtest #47052 · AMZN · EVO_EVOEVOEVOE_v540

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 backtest for AMZN reveals a non-viable strategy with a negative Sharpe ratio of -0.12 and a catastrophic 33.3% win rate across only three trades. Such a sparse sample size renders the statistical significance negligible, making the observed losses likely due to random noise rather than systematic flaws. The maximum drawdown of 17.43% underscores severe capital inefficiency that no institutional portfolio could sustain. Immediate next step involves increasing the simulation window to generate sufficient trade frequency for meaningful parameter optimization.

ADDITIONAL METRICS

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