# LATINOS TRADING

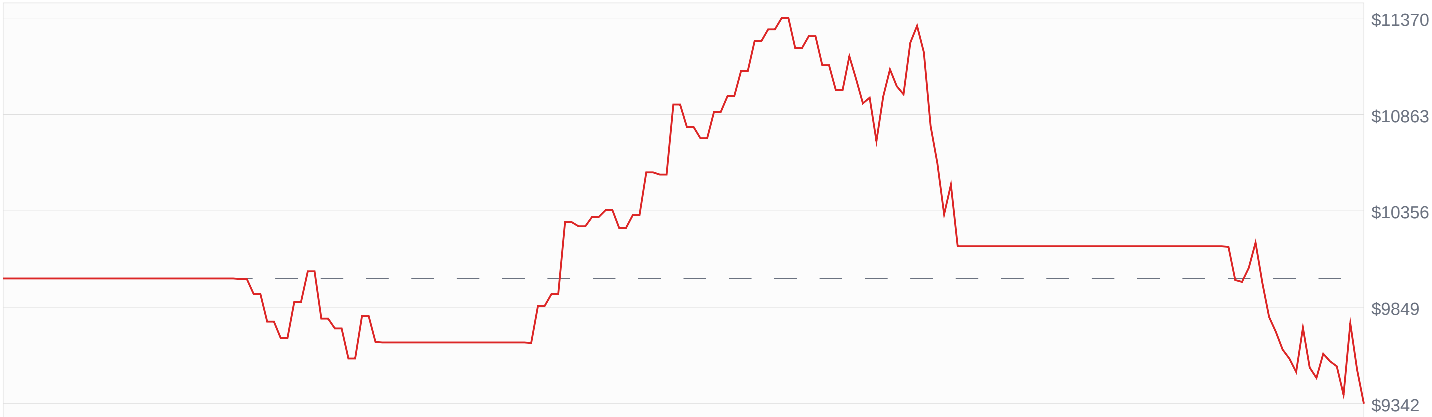
## BACKTEST REPORT

Backtest #53669 · AMZN · EVO_EVOVELOCIT_v1507

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -6.61% | -0.47 | 33.3% | -17.84% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_EVOVELOCIT_v1507 backtest on AMZN shows a significant underperformance with a -6.61% loss and a negative Sharpe ratio of -0.47, indicating the strategy generated returns worse than a risk-free benchmark. With only three trades executed, the 33.3% win rate and 17.84% maximum drawdown lack statistical reliability and cannot confirm persistent alpha or structural flaws in the logic. The sample size is insufficient to differentiate between random market noise and genuine inefficiency, rendering the results anecdotal rather than predictive. Increasing the backtest horizon to capture more market cycles or adjusting volatility filters would provide a clearer signal before live deployment. This analysis serves strictly as educational data and

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-6.61%** |
| Sortino Ratio | **-0.36** |
| Turnover | **5.90x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$9341.62** |

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