

LATINOS TRADING

BACKTEST REPORT



Backtest #6467 · AMZN · EVO_EVOEVOEVOE_v1767

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 is statistically inconclusive given only three trades, making the -12.04% ROI and 33.3% win rate unreliable signals rather than evidence of a broken edge. The negative Sharpe of -0.94 and 17.14% drawdown further confirm poor risk-adjusted performance, but the tiny sample size prevents any rigorous conclusion. You cannot distinguish bad luck from a flawed strategy here. Expand the simulation to at least fifty trades to establish statistical validity before iterating.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05