LATINOS TRADING

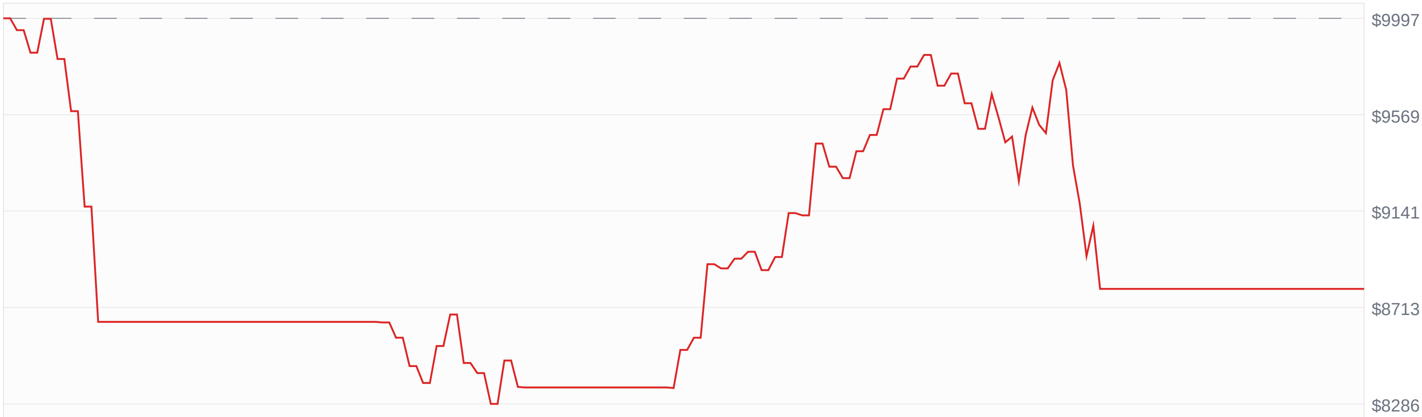
BACKTEST REPORT

Backtest #6470 · 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 backtest for AMZN's EVO_EVOEVOEVOE_v1767 strategy shows a -12.04% ROI with a -0.94 Sharpe ratio, indicating significant risk-adjusted losses. A win rate of only 33.3% across just three trades offers no statistical confidence, rendering the results likely noise rather than signal. The 17.14% max drawdown further underscores the strategy's volatility and fragility. With such a small sample size, no meaningful conclusions can be drawn about the edge or robustness of the logic. The immediate next step is to expand the simulation period to gather a sufficient data set for reliable performance evaluation.

ADDITIONAL METRICS

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