LATINOS TRADING

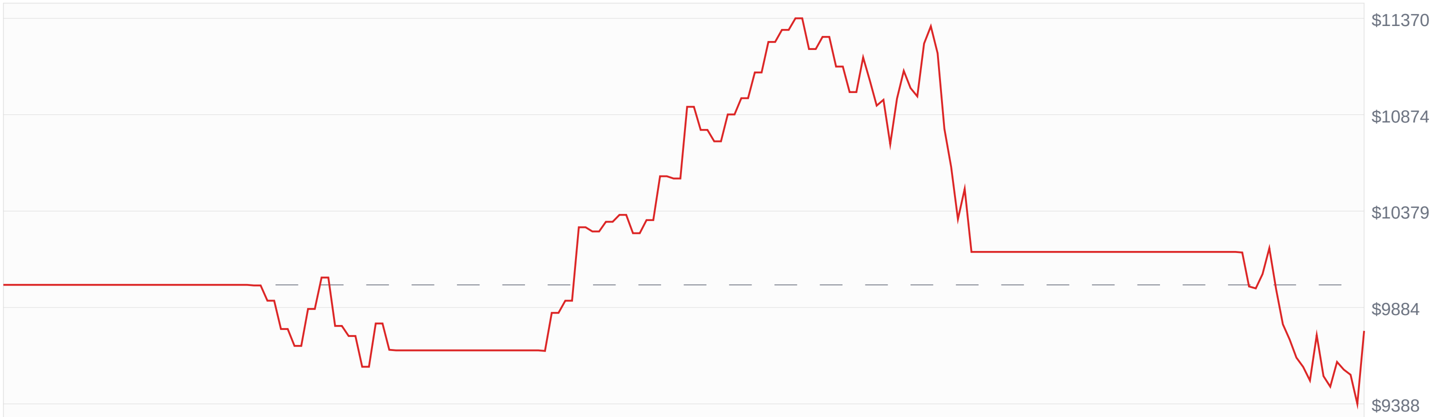
BACKTEST REPORT

Backtest #44060 · AMZN · EVO_EVOEVOEVOE_v1775

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 AMZN backtest shows a negative ROI of -2.39% and a Sharpe ratio of -0.12, indicating the strategy underperformed the risk-free rate. With only three total trades, the 33.3% win rate lacks statistical significance, making the 17.43% maximum drawdown a more reliable indicator of poor risk management than the overall return. The small sample size renders the performance data insufficient to validate the strategy's edge or consistency in live markets. The immediate next step is to increase the historical data window to generate at least fifty trades, ensuring the results reflect true market behavior rather than random variance. This expanded dataset will provide the necessary confidence to determine if the signal logic requires fundamental

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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