LATINOS TRADING

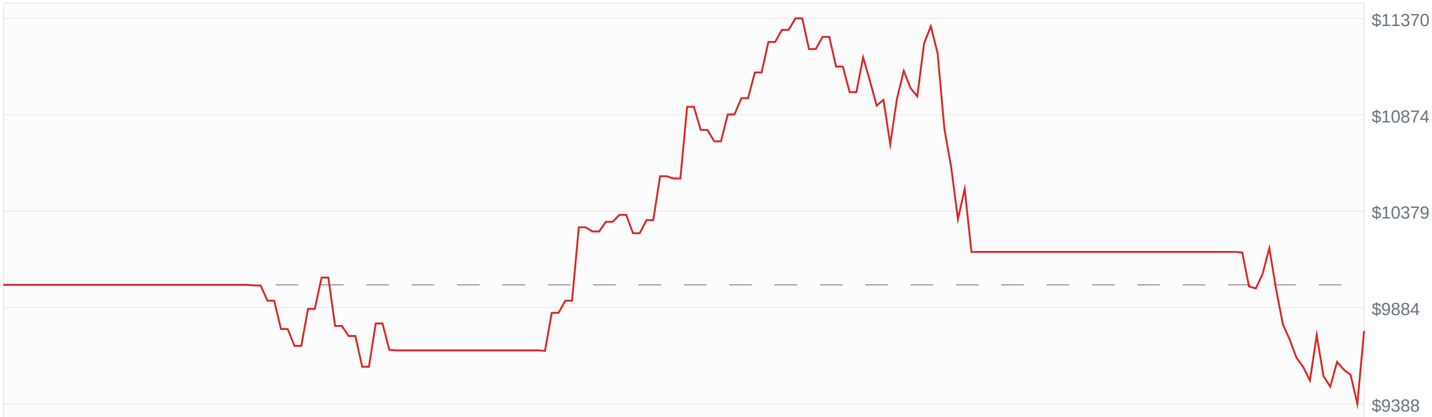
BACKTEST REPORT

Backtest #44744 · AMZN · EVO_EVOEVOEVOE_v2106

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 under the EVO_EVOEVOE_v2106 strategy shows a net loss of -2.39% with a negative Sharpe ratio of -0.12, indicating the strategy failed to generate risk-adjusted returns. A win rate of 33.3% across only three trades is statistically insignificant, meaning the observed drawdown of 17.43% could easily be noise rather than a structural flaw. With such a minimal sample size, the data lacks the confidence to confirm any specific failure point in the signal logic or execution. The most prudent next step is to execute a longer backtest on higher frequency data to gather sufficient trade volume for robust statistical validation.

ADDITIONAL METRICS

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