LATINOS TRADING

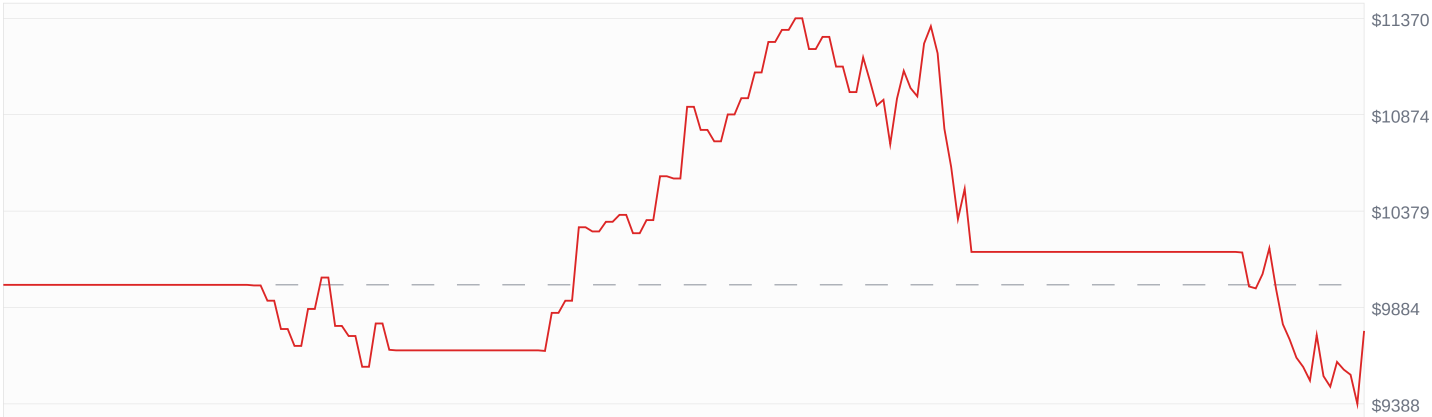
BACKTEST REPORT

Backtest #44921 · AMZN · EVO_EVOEVOEVOE_v2197

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 negative ROI of -2.39% and Sharpe ratio of -0.12 indicate the strategy failed to generate risk-adjusted returns on AMZN. The 33.3% win rate combined with a 17.43% max drawdown suggests poor reward-to-risk management during the test period. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish between genuine strategy failure and random variance. The final capital of $9763.47 confirms a net loss relative to the initial allocation. The immediate next step is to increase the backtest sample size to at least thirty trades to establish statistical confidence before any further optimization.

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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