LATINOS TRADING

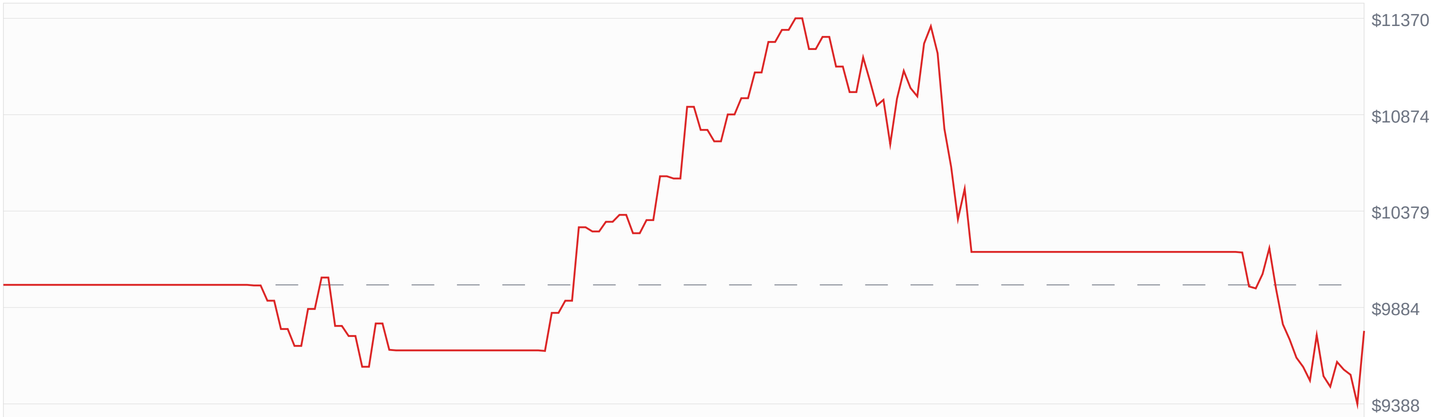
BACKTEST REPORT

Backtest #44004 · AMZN · EVO_EVOEVOEVOE_v2063

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 EVO_EVOEVOEVOE_v2063 strategy failed to generate alpha for AMZN, delivering a negative return of 2.39 percent with a Sharpe ratio of 0.12. A win rate of 33.3 percent combined with a maximum drawdown of 17.43 percent indicates poor risk management and an unfavorable reward to risk ratio. Statistical confidence is negligible due to the extremely small sample size of only three total trades, making the results statistically insignificant. The primary issue is the strategy's inability to capture sufficient upside to offset losses during drawdowns. The next step is to increase the sample size to at least fifty trades to establish a valid baseline for performance evaluation.

ADDITIONAL METRICS

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