LATINOS TRADING

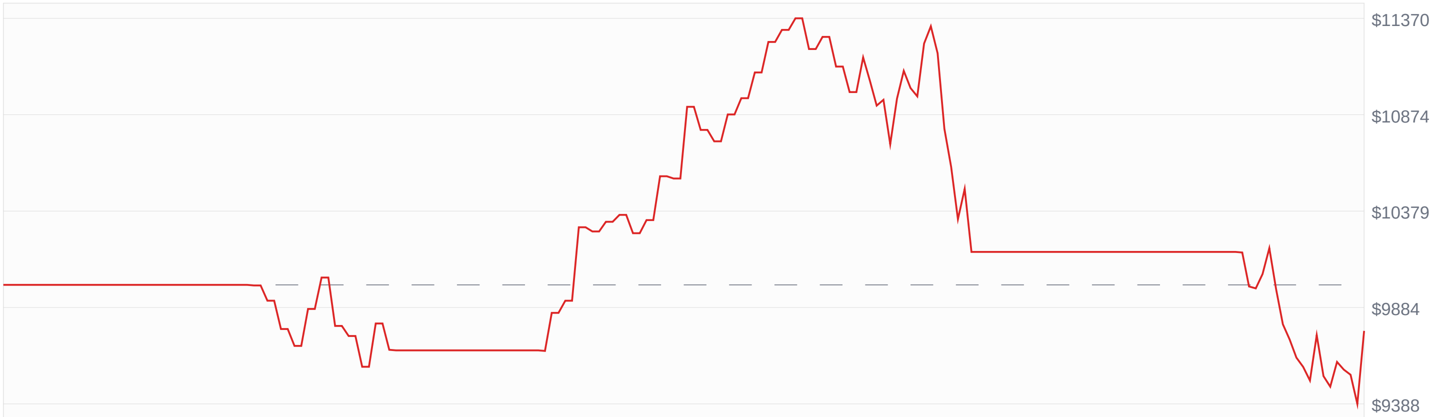
BACKTEST REPORT

Backtest #47286 · AMZN · EVO_EVOEVOEVOE_v614

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 with the EVO_EVOEVOE_v614 strategy yielded a -2.39% ROI and a negative Sharpe ratio of -0.12, indicating a loss of purchasing power over the simulated period. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance, rendering the results highly unreliable for institutional decision-making. The extreme sample size prevents distinguishing between random market noise and genuine strategy inefficiency, so the observed underperformance could easily be a statistical fluke. We must immediately increase the historical lookback period or adjust parameters to generate a robust equity curve before any live deployment is considered.

ADDITIONAL METRICS

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