# LATINOS TRADING

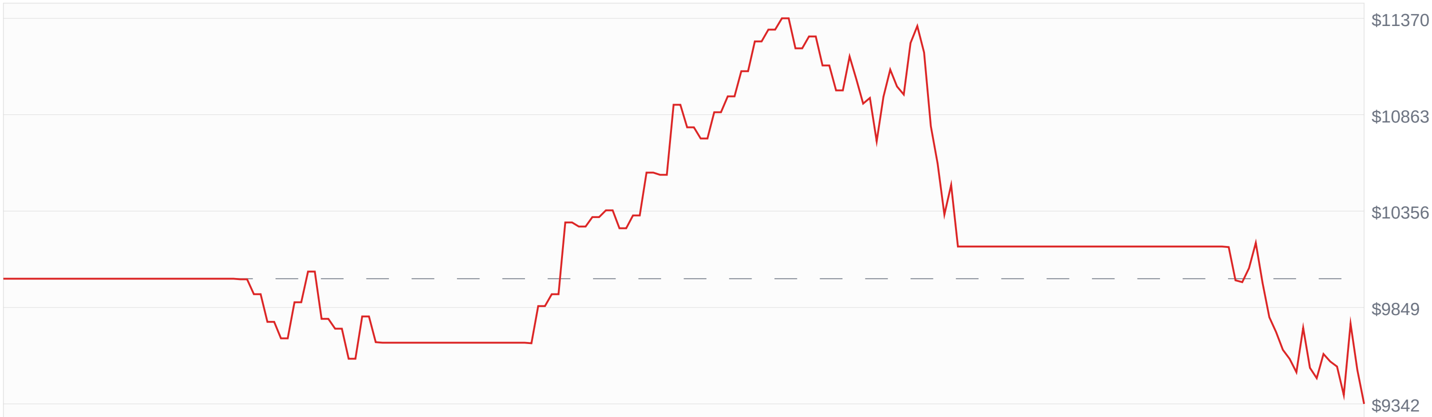
## BACKTEST REPORT

Backtest #53314 · AMZN · EVO_EVOEVOEVOE_v2372

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -6.61% | -0.47 | 33.3% | -17.84% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_EVOEVOE_v2372 yielded a -6.61% return with a -0.47 Sharpe ratio, indicating a statistically insignificant negative performance driven by a mere three trades. A 33.3% win rate coupled with a 17.84% maximum drawdown suggests the entry logic failed to account for Amazon's current volatility regime. With such a small sample size, the results lack statistical power and likely reflect transient market noise rather than a structural flaw in the strategy. We must expand the backtest horizon and test alternative parameter sets before drawing definitive conclusions. Next, re-run the simulation with a 100-trading-day lookback to validate if the strategy holds under extended stress conditions.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-6.61%** |
| Sortino Ratio | **-0.36** |
| Turnover | **5.90x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$9341.62** |

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