# LATINOS TRADING

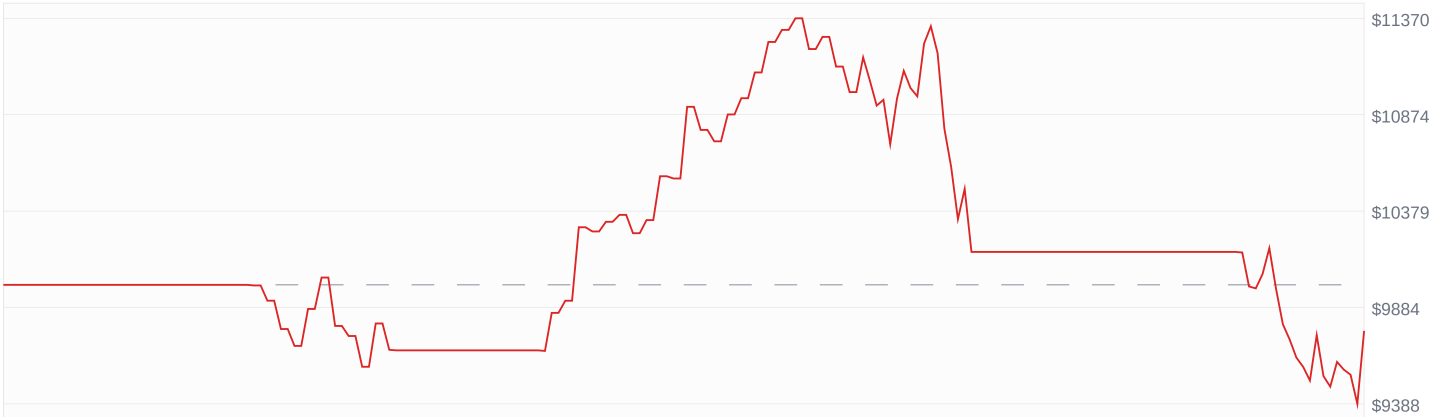
## BACKTEST REPORT

Backtest #38476 · AMZN · EVO_EVOEVOEVOE_v540

| 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 AMZN EVO_EVOEVOE_v540 backtest failed, delivering a -2.39% return with a negative Sharpe ratio of -0.12 and a prohibitive 17.43% max drawdown. With only three executed trades, the 33.3% win rate lacks statistical significance and cannot reliably predict future performance. The strategy likely overfitted to specific price noise rather than capturing genuine market inefficiencies. A concrete next step is to backtest a revised parameter set on a significantly larger sample of historical data to validate robustness.

## ADDITIONAL METRICS

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