# LATINOS TRADING

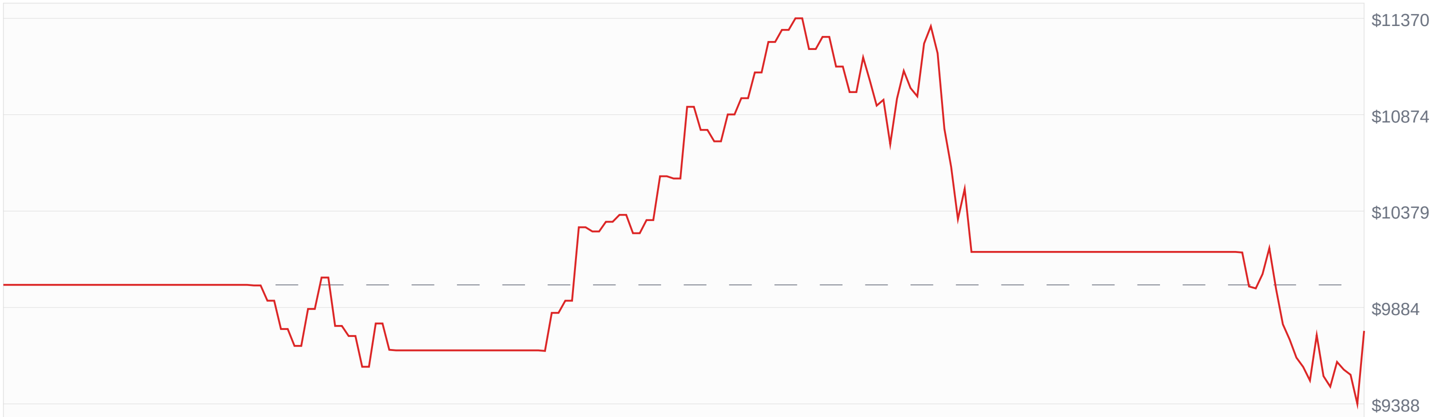
## BACKTEST REPORT

Backtest #38536 · AMZN · EVO_EVOEVOEVOE_v571

| 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 backtest for strategy EVO_EVOEVOE_v571 failed to generate alpha, delivering a -2.39% return with a negative Sharpe ratio of -0.12. A mere 3 trades provide insufficient statistical power to confirm the strategy's robustness or identify regime-specific failures. The 17.43% peak-to-trough drawdown indicates significant volatility exposure without adequate protection mechanisms during the sampled period. Given the lack of positive expectancy in such a small sample, further parameter optimization is required before live deployment.

## 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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