# LATINOS TRADING

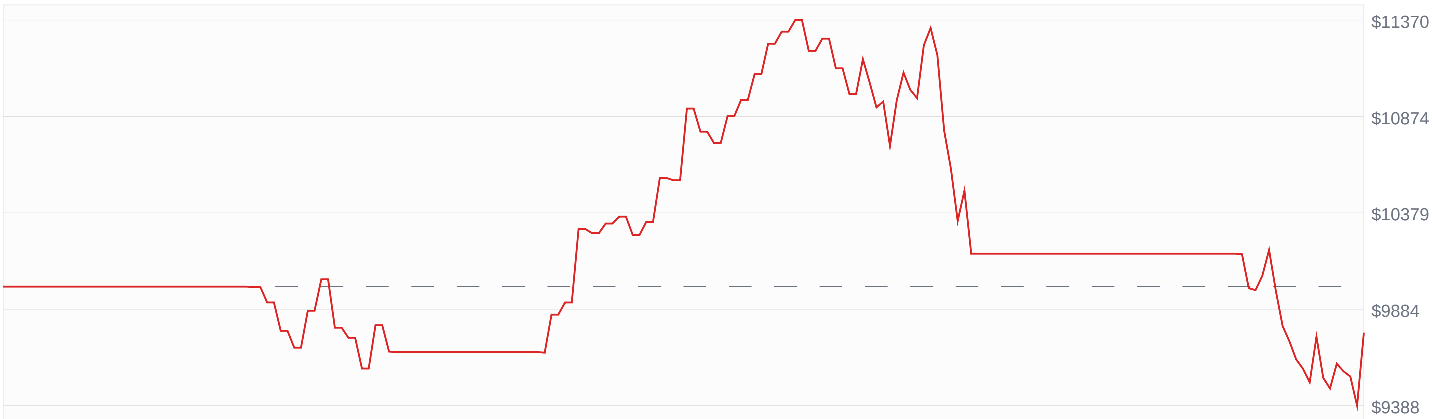
## BACKTEST REPORT

Backtest #39114 · AMZN · EVO_EVOEVOEVOE_v1727

| 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_v1727 backtest on AMZN failed statistically, delivering a -2.39% ROI and a negative Sharpe ratio of -0.12 across only three trades. The 17.43% maximum drawdown and 33.3% win rate indicate a strategy that frequently loses money when active, offering no edge over a flat cash position. Such a small sample size creates high variance, making these results unreliable for generalizing performance to live markets. We must validate the core logic by increasing the lookback period or adjusting entry filters to reduce false signals before deploying any capital.

## ADDITIONAL METRICS

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