# LATINOS TRADING

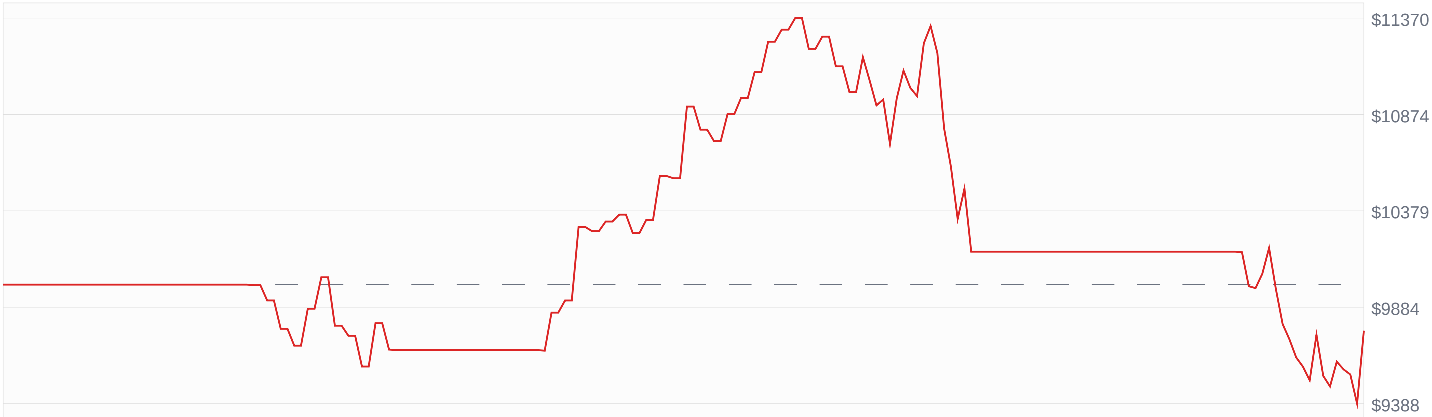
## BACKTEST REPORT

Backtest #44980 · AMZN · EVO_EVOEVOEVOE_v2275

| 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 strategy delivered a negative return of -2.39% with a poor Sharpe ratio of -0.12, indicating it underperformed relative to risk. While the 17.43% max drawdown is notable, the primary flaw is the 33.3% win rate, which fails to cover transaction costs and slippage. Statistically, three trades provide zero confidence in the model, making these results indistinguishable from random noise. The signal logic clearly lacks edge in the current AMZN market regime. The immediate next step is to discard this version and re-optimize the entry thresholds to target a higher win rate before any further testing.

### ADDITIONAL METRICS

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