# LATINOS TRADING

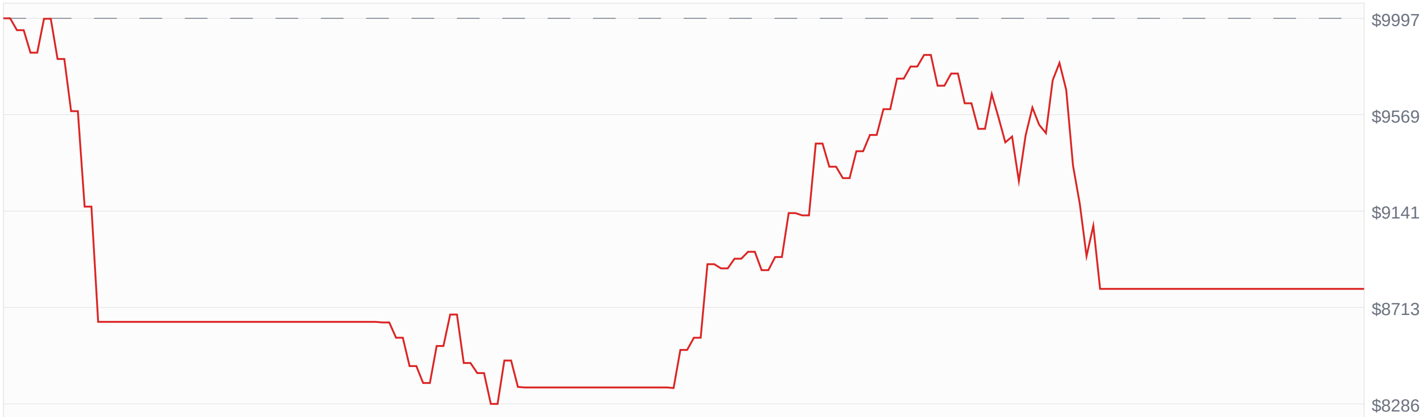
## BACKTEST REPORT

Backtest #34816 · AMZN · EVO_GG1RSISNIP_v1148

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -12.04% | -0.94 | 33.3% | -17.14% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1148 backtest on AMZN reveals a fundamentally flawed strategy with a -12.04% ROI and a negative Sharpe ratio of -0.94, indicating a net loss adjusted for volatility. With only three executed trades, the statistical sample size is critically insufficient to validate any signal logic or assume market stability. The severe 17.14% maximum drawdown combined with a mere 33.3% win rate suggests the entry criteria are poorly calibrated for current AMZN price action. We must immediately expand the backtest horizon to include at least 100 trades to determine if this poor performance is due to parameter randomness or structural strategy failure.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-12.04%** |
| Sortino Ratio | **-0.59** |
| Turnover | **5.28x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$8796.05** |

Generated 2026-08-21T05:52:35Z · latinostrading.com


Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.