# LATINOS TRADING

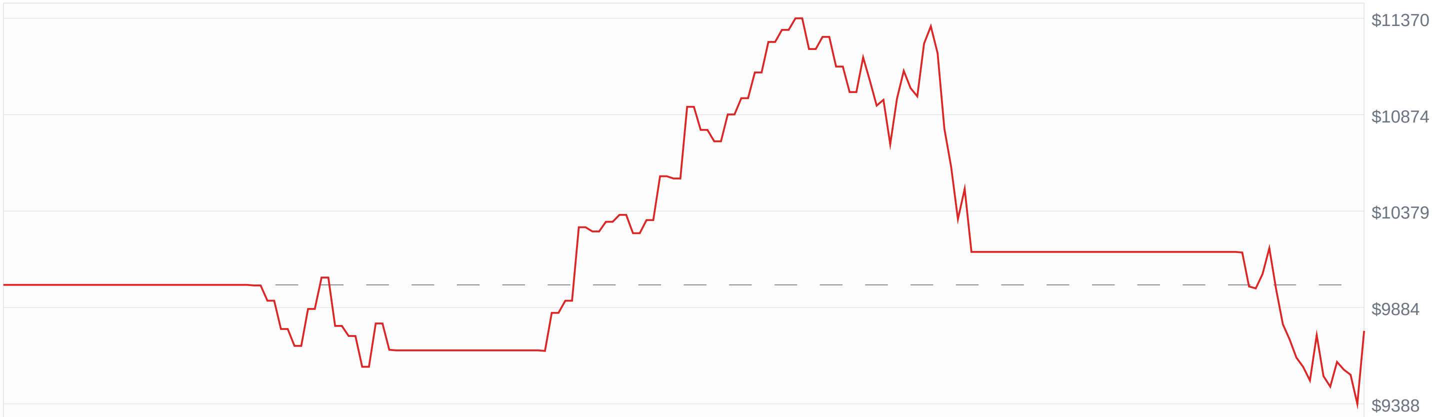
## BACKTEST REPORT

Backtest #48545 · AMZN · EVO_GG1RSISNIP_v1083

| 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_GG1RSISNIP_v1083 strategy on AMZN failed to generate alpha, recording a -2.39% return and a negative Sharpe ratio of -0.12 due to a precarious 33.3% win rate across only three transactions. A maximum drawdown of 17.43% highlights significant downside risk, while the extremely low trade count renders any statistical significance negligible and the results highly volatile. We must reject this parameter set immediately as it lacks the robustness required for institutional deployment given its poor risk-adjusted profile. Next steps involve expanding the sample size with a longer backtest window or refining entry logic to improve the win rate before re-evaluating viability.

## ADDITIONAL METRICS

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