# LATINOS TRADING

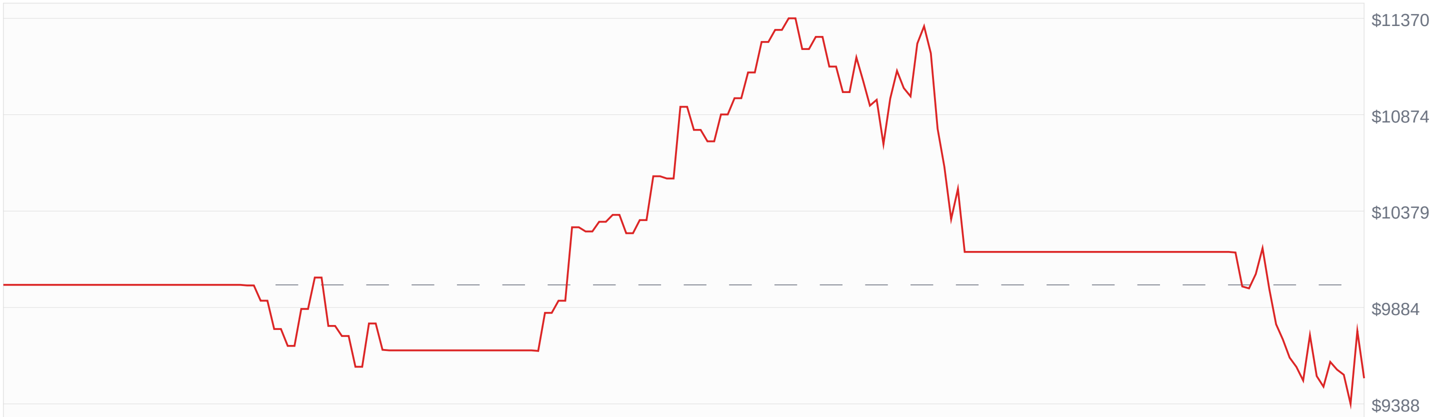
## BACKTEST REPORT

Backtest #50933 · AMZN · EVO_GG1RSISNIP_v211

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -4.83% | -0.32 | 33.3% | -17.43% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v211 strategy generated a negative ROI of -4.83% on AMZN with a dismal Sharpe ratio of -0.32, indicating poor risk-adjusted returns. A win rate of only 33.3% and a maximum drawdown of 17.43% suggest the entry logic frequently misidentified trend reversals. The sample size of three trades is statistically insignificant, rendering these metrics unreliable for generalizing performance or confirming a flaw. Consequently, no concrete investment conclusion can be drawn without expanding the test period or adjusting parameters to capture more market cycles. The immediate next step is to re-run the backtest with a wider date range to validate if the losses were an anomaly or a structural failure of the model.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-4.83%** |
| Sortino Ratio | **-0.25** |
| Turnover | **5.92x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$9520.29** |

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