# LATINOS TRADING

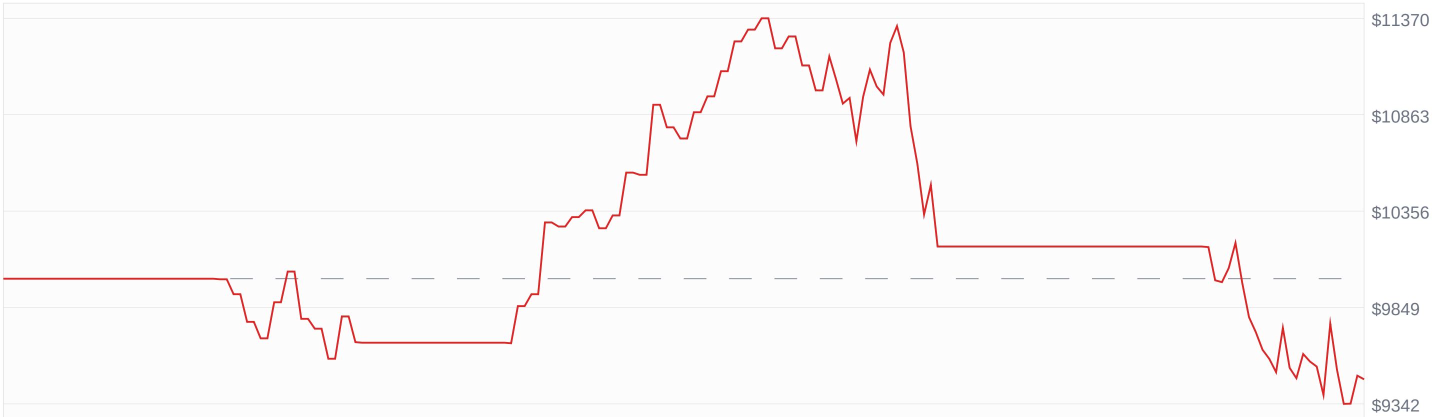
## BACKTEST REPORT

Backtest #57107 · AMZN · EVO_GG1RSISNIP_v405

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -5.32% | -0.36 | 33.3% | -17.84% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v405 strategy on AMZN produced negative equity with a -5.32% ROI and a Sharpe ratio of -0.36, indicating a complete failure to generate alpha relative to risk-free rates. The sample size of only three trades creates insufficient statistical power to draw valid conclusions about the strategy's robustness or expected performance under normal market conditions. A maximum drawdown of 17.84% suggests significant downside exposure that likely resulted from poor entry timing or inadequate stop-loss placement on a volatile large-cap stock. Given the negligible trade count, any observed win rate of 33.3% is essentially random noise rather than evidence of a flawed edge. The immediate next step is to increase the simulation

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-5.32%** |
| Sortino Ratio | **-0.28** |
| Turnover | **5.91x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$9470.81** |