LATINOS TRADING

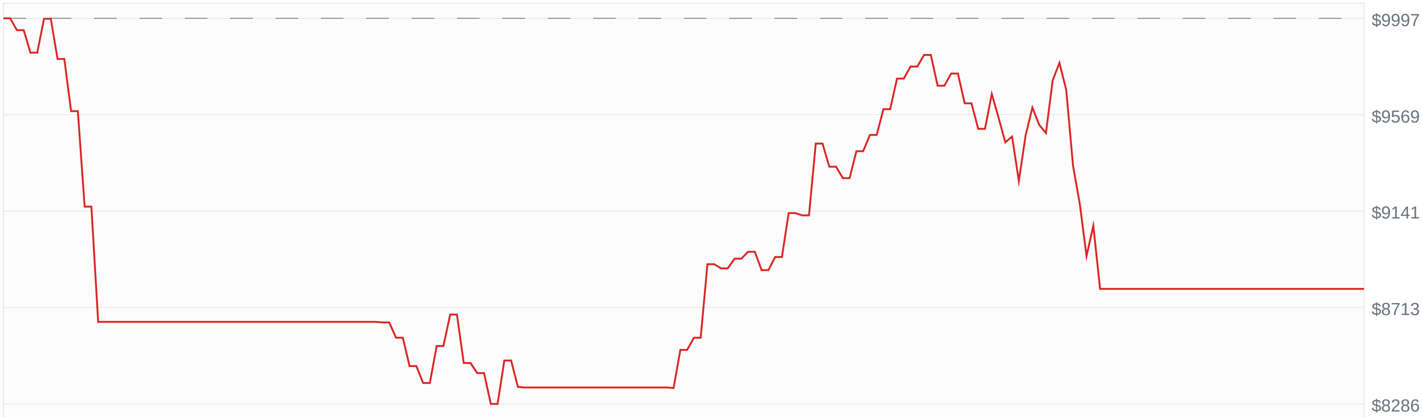
BACKTEST REPORT

Backtest #32246 · AMZN · EVO_GG1RSISNIP_v365

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_v365 strategy on AMZN produced a negative ROI of -12.04% with a Sharpe ratio of -0.94, indicating consistent underperformance relative to risk. With only three total trades and a 33.3% win rate, the sample size is statistically insufficient to draw meaningful conclusions about the strategy's edge or reliability. The 17.14% max drawdown further erodes capital, leaving final proceeds at $8,796.05, which confirms the approach is currently unprofitable. This limited data suggests the signal logic may be overfit or poorly calibrated for Amazon's volatility profile. The next step should be expanding the backtest window to at least 100 trades to establish statistical significance before any further optimization.

ADDITIONAL METRICS

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

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