LATINOS TRADING

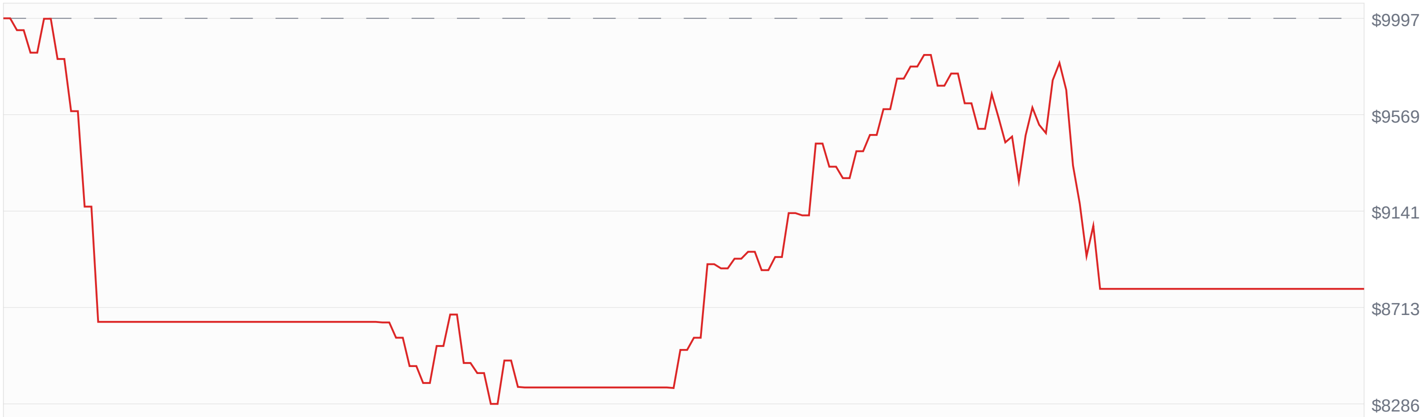
BACKTEST REPORT

Backtest #32320 · AMZN · EVO_GG1RSISNIP_v419

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_v419 strategy on AMZN failed decisively, delivering a negative 12.04% ROI and a Sharpe ratio of -0.94, indicating that volatility-adjusted returns were consistently negative. With only three total trades and a 33.3% win rate, the sample size is statistically insignificant, meaning we cannot reliably distinguish this poor performance from random noise or a temporary market regime. The 17.14% max drawdown further highlights the strategy's inability to manage downside risk effectively under current parameters. Consequently, the primary next step is to expand the backtest horizon to include at least fifty trades across multiple market cycles to establish statistical confidence before considering any parameter optimization.

ADDITIONAL METRICS

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