LATINOS TRADING

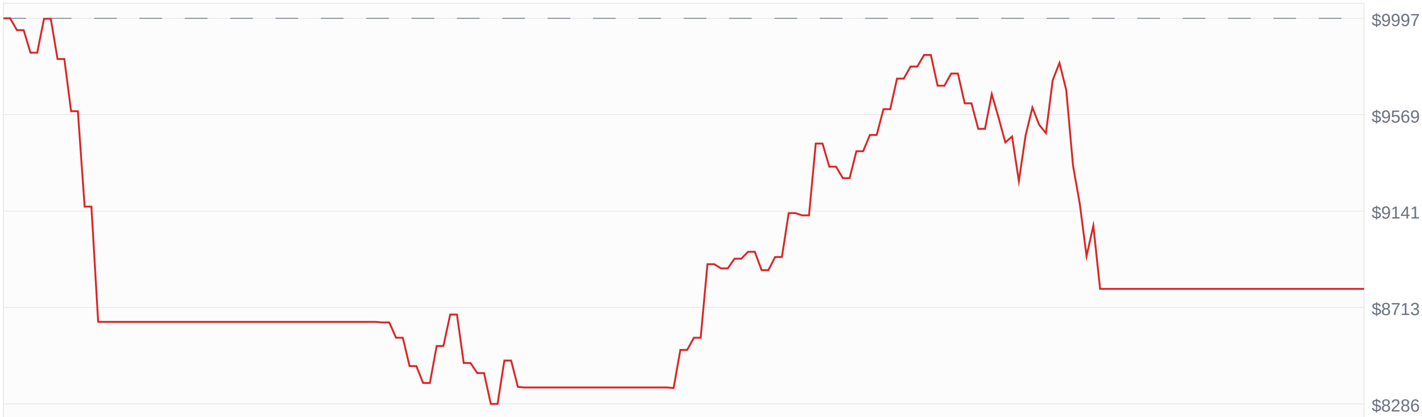
BACKTEST REPORT

Backtest #34947 · AMZN · EVO_GG1RSISNIP_v1190

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_v1190 strategy on AMZN failed catastrophically, delivering a negative ROI of -12.04% and a Sharpe ratio of -0.94, indicating that returns are worse than the risk-free rate. With only three executed trades, the statistical confidence in these metrics is negligible, meaning the results could be pure noise rather than a signal of regime failure. The 17.14% maximum drawdown suggests significant volatility exposure that the strategy's risk management parameters failed to mitigate effectively. Given the extremely low trade count, any performance attribution is premature and lacks robustness for institutional deployment. The immediate next step is to expand the backtest window to capture more market cycles and increase the trade

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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