LATINOS TRADING

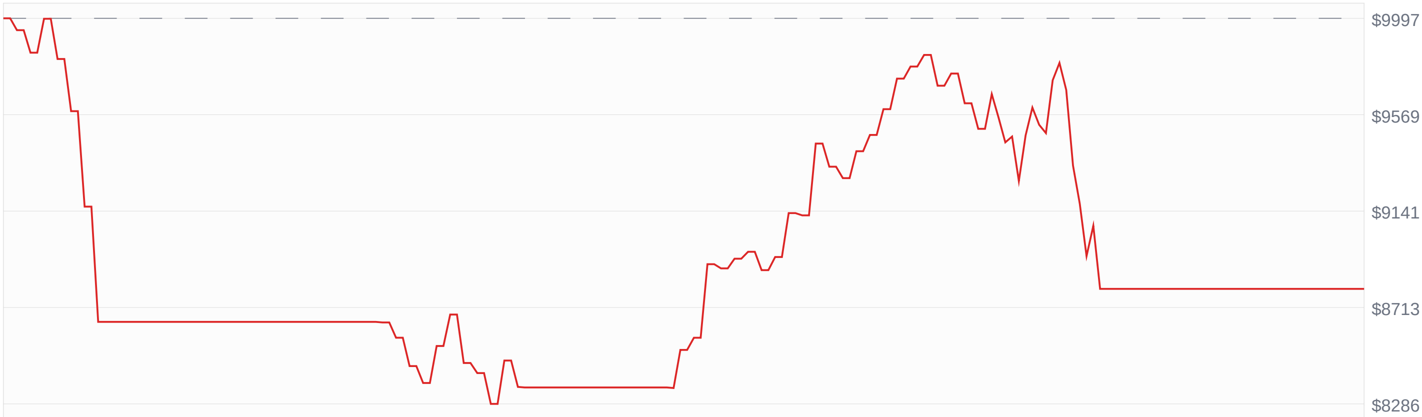
BACKTEST REPORT

Backtest #35295 · AMZN · EVO_GG1RSISNIP_v1340

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_v1340 backtest on AMZN produced a -12.04% ROI with only three trades, rendering the Sharpe ratio of -0.94 statistically insignificant due to severe sample size limitations. The strategy failed to capture the asset's volatility, resulting in a prohibitive 17.14% maximum drawdown and a meager 33.3% win rate that suggests poor entry precision. While the final capital of $8,796.05 indicates total loss, the data does not support broad conclusions on the strategy's robustness or risk profile. We must expand the sample by running an extended backtest over multiple market cycles to validate whether these losses are anomaly or systematic failure. Consequently, parameter optimization focused on reducing trade frequency and widening

ADDITIONAL METRICS

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