LATINOS TRADING

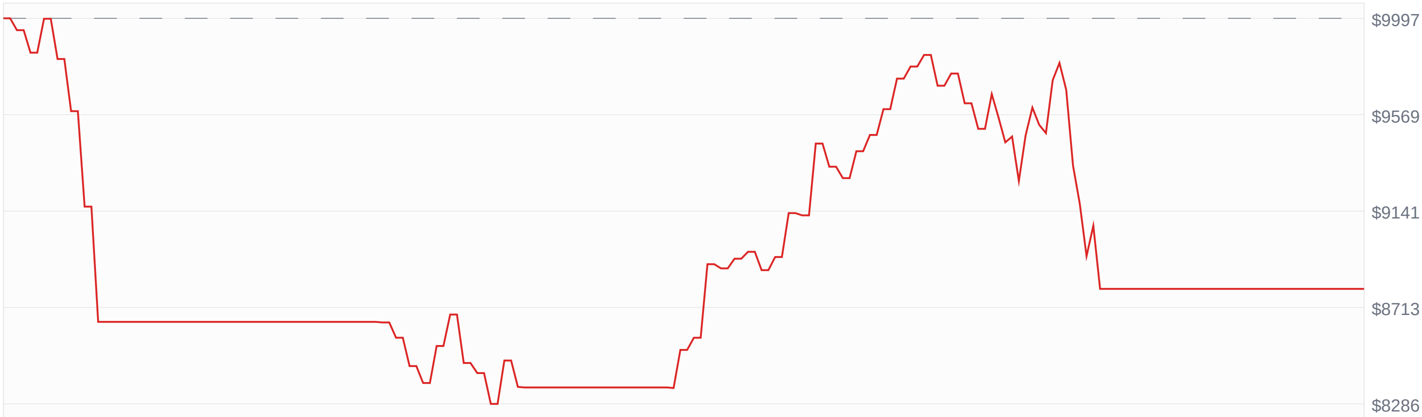
BACKTEST REPORT

Backtest #35512 · AMZN · EVO_GG1RSISNIP_v271

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_v271 strategy on AMZN demonstrates severe underperformance with a -12.04% return and a negative Sharpe ratio of -0.94, indicating a strategy that consistently lost money per unit of risk taken. The sample size of only three trades is statistically insignificant, rendering the 33.3% win rate and 17.14% drawdown unreliable predictors of future behavior. While the strategy failed to capture any meaningful alpha during this specific period, the data is too sparse to diagnose whether the logic is flawed or merely unlucky. We must expand the historical window for robust statistical validation or pivot the signal parameters to avoid such low-frequency exposure.

ADDITIONAL METRICS

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

Generated 2026-08-22T00:28:32Z · latinostrading.com