LATINOS TRADING

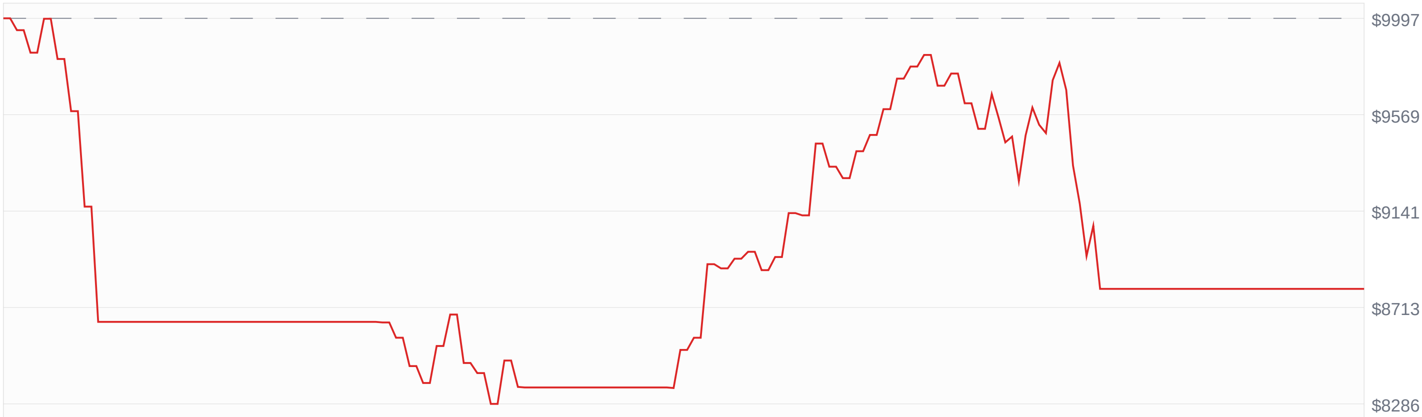
BACKTEST REPORT

Backtest #35656 · AMZN · EVO_GG1RSISNIP_v338

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_v338 strategy on AMZN produced a -12.04% ROI with a negative Sharpe ratio of -0.94, indicating severe underperformance. A 33.3% win rate across only three trades renders the results statistically insignificant and prone to high variance. The 17.14% maximum drawdown suggests the entry logic failed to filter for downside risk effectively during this period. Increasing the sample size by running a longer backtest window or adjusting stop-loss parameters is the necessary next step to validate signal reliability.

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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