LATINOS TRADING

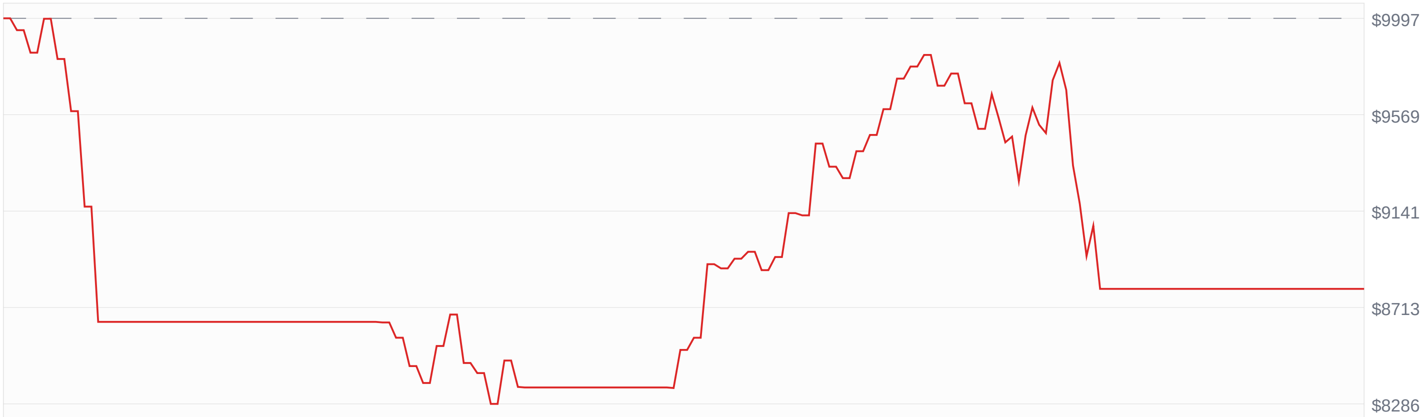
BACKTEST REPORT

Backtest #36040 · 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 failed to generate positive expectancy, delivering a -12.04% return with a negative Sharpe ratio of -0.94. The low win rate of 33.3% combined with a 17.14% maximum drawdown indicates severe vulnerability to adverse price movements. With only three trades executed, the statistical sample size is insufficient to draw robust conclusions about the strategy's long-term viability. The most prudent next step is to increase the backtest sample size or adjust entry filters to improve trade frequency and risk-adjusted returns.

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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