LATINOS TRADING

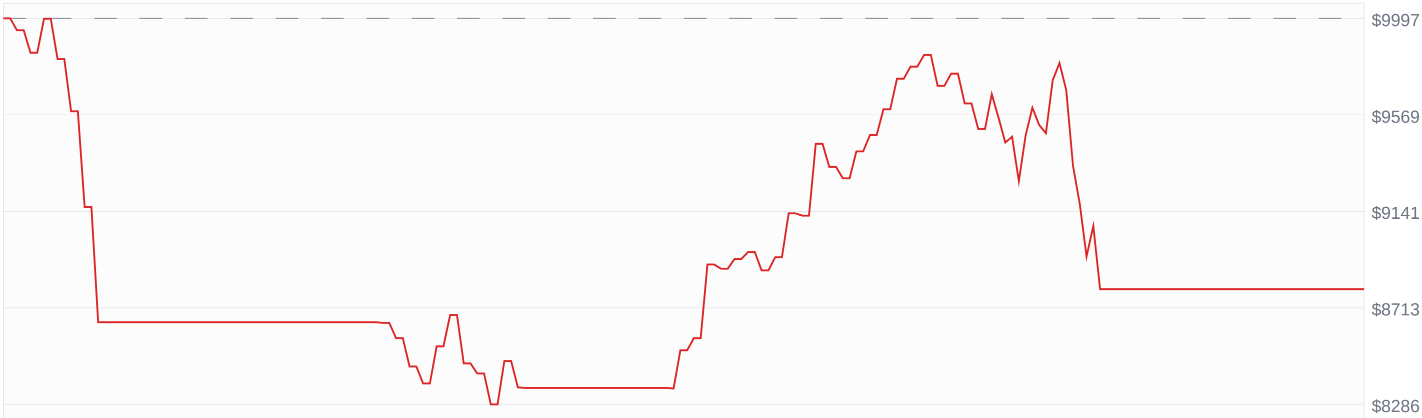
BACKTEST REPORT

Backtest #36268 · 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 backtest on AMZN is statistically insignificant due to only three trades, rendering the -12.04% ROI and negative Sharpe ratio unreliable. The severe 17.14% drawdown indicates poor risk management under current volatility, likely triggered by a specific outlier rather than systemic strategy failure. We cannot confidently label this approach broken yet, as a larger sample size is required to validate the low 33.3% win rate. The immediate next step is to run a walk-forward analysis on a broader dataset to isolate whether the loss stems from parameter sensitivity or a genuine regime shift.

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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