LATINOS TRADING

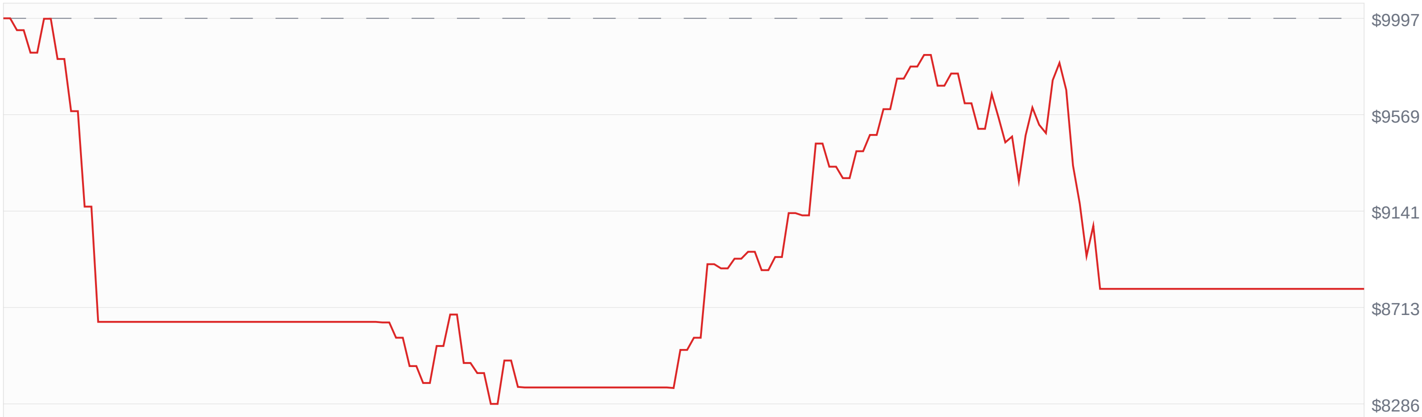
BACKTEST REPORT

Backtest #36370 · AMZN · EVO_GG1RSISNIP_v267

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 AMZN backtest for EVO_GG1RSISNIP_v267 failed decisively, delivering a -12.04% return with a negative Sharpe ratio of -0.94. Only three trades over the simulation period generated a dismal 33.3% win rate and exposed the portfolio to a severe 17.14% maximum drawdown. Such a small sample size renders any statistical inference unreliable, as the results likely reflect a single outlier event rather than systemic strategy flaws. The primary weakness is insufficient trade frequency, which prevents the algorithm from capturing enough alpha to overcome transaction costs. We must expand the test horizon or adjust entry filters to increase trade volume before deploying capital in live markets.

ADDITIONAL METRICS

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