LATINOS TRADING

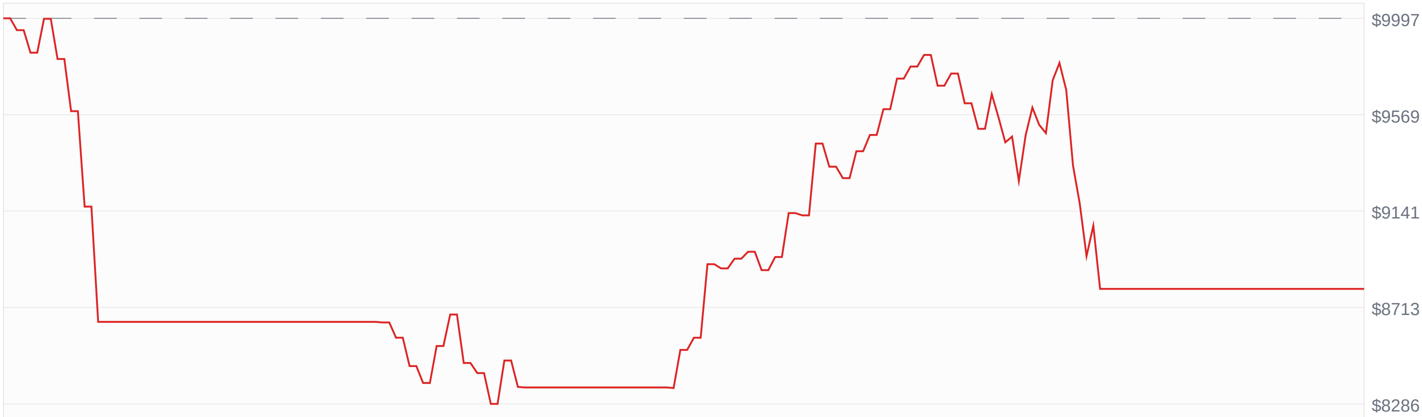
BACKTEST REPORT

Backtest #36396 · 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 failed to capture trend momentum, resulting in a negative ROI of minus 12.04 percent and a Sharpe ratio of minus 0.94. With only three trades executed, the sample size is too small to distinguish between random noise and genuine alpha, rendering the 33.3 percent win rate statistically insignificant. The maximum drawdown of 17.14 percent indicates poor risk-adjusted returns during the simulation period. To validate the logic, we must expand the backtest window or adjust parameters to increase trade frequency.

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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