LATINOS TRADING

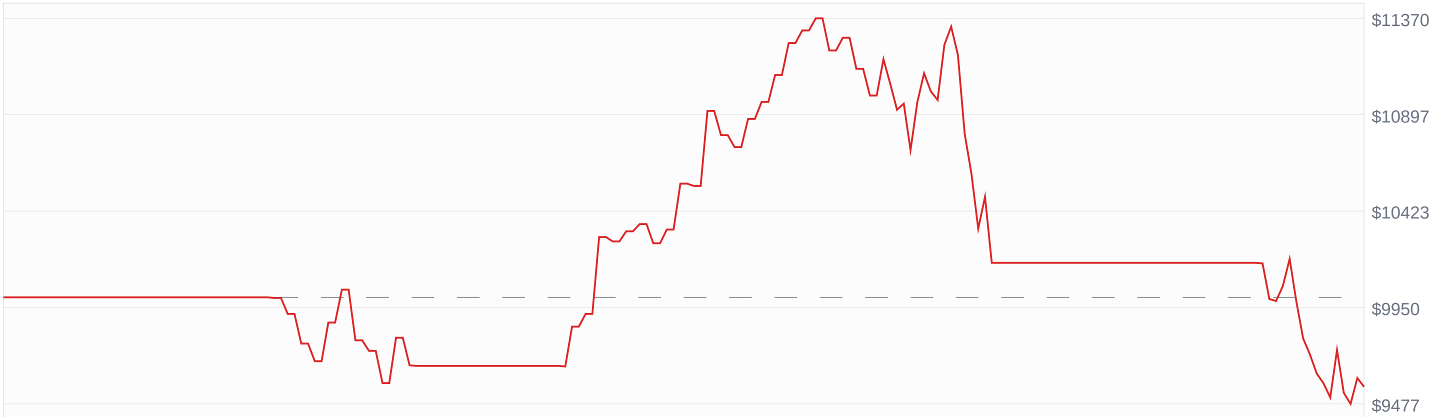
BACKTEST REPORT

Backtest #36522 · AMZN · EVO_GG1RSISNIP_v315

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.32	33.3%	-16.65%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v315 strategy failed catastrophically on AMZN, delivering a -4.43% return with a negative Sharpe ratio of -0.32 driven by a 33.3% win rate across only three trades. Such a tiny sample size renders the statistical noise indistinguishable from signal, making the -16.65% maximum drawdown an unreliable indicator of future risk. The severe underperformance suggests the entry logic is misaligned with current volatility regimes or lacks sufficient filtering for this specific asset. We must immediately expand the backtest window and test alternative timeframes to determine if the strategy requires parameter tuning or total abandonment before deploying live capital.

ADDITIONAL METRICS

CAGR	**-4.43%**
Sortino Ratio	**-0.23**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9560.24**

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