LATINOS TRADING

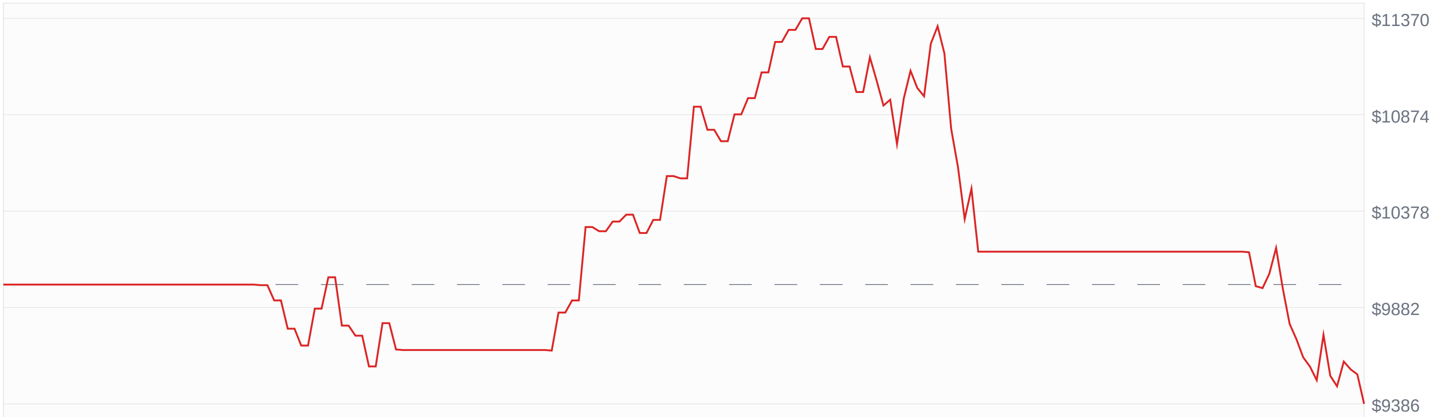
BACKTEST REPORT

Backtest #36970 · AMZN · EVO_GG1RSISNIP_v31

ROI	Sharpe	Win Rate	Max Drawdown
-6.16%	-0.48	33.3%	-17.44%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v31 strategy failed on AMZN, generating negative returns with a Sharpe ratio of -0.48 and a sharp 17.44% drawdown. With only three trades executed, the statistical sample is too small to confirm any signal logic, rendering these metrics highly volatile and unreliable. The strategy lost capital rapidly, suggesting the entry triggers lack robustness in current market volatility or structural conditions. A concrete next step is to expand the backtest window to at least 1,000 trades to establish statistical significance before any live deployment. This approach will distinguish genuine alpha from random noise in the equity curve.

ADDITIONAL METRICS

CAGR	**-6.16%**
Sortino Ratio	**-0.35**
Turnover	**5.91x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9386.33**

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