LATINOS TRADING

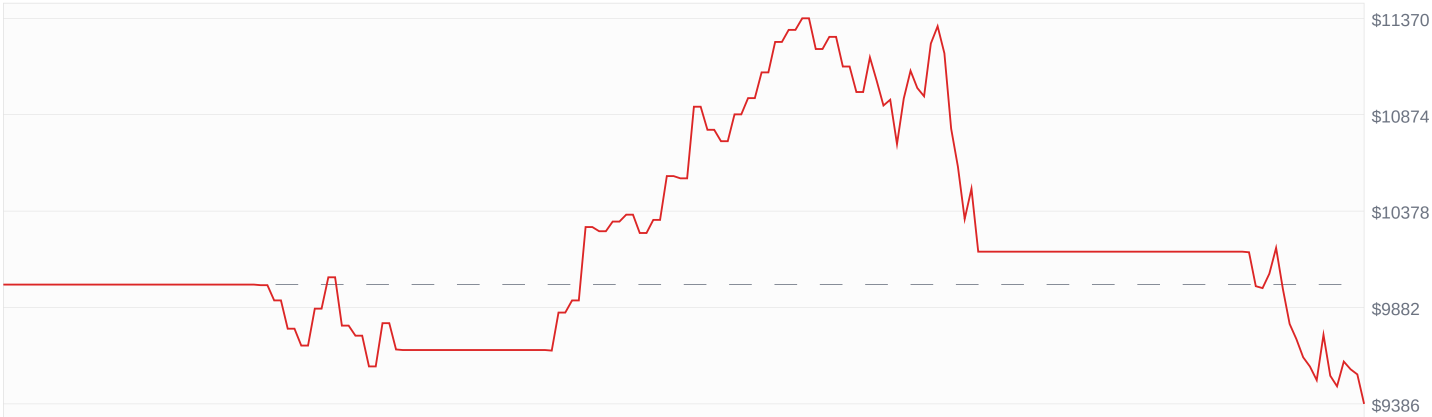
BACKTEST REPORT

Backtest #37242 · AMZN · EVO_GG1RSISNIP_v321

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_v321 strategy on AMZN failed catastrophically, recording a -6.16% ROI and a negative Sharpe ratio of -0.48 across only three trades. A 17.44% maximum drawdown and a mere 33.3% win rate indicate severe underperformance relative to capital preservation benchmarks. Such a small sample size precludes any statistical confidence, rendering the results anecdotal rather than systemic evidence of strategy failure. The primary issue appears to be an inability to navigate the current volatility regime without generating sufficient alpha. Before re-deploying capital, we must expand the lookback window and stress test against higher volatility periods to ensure robustness.

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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