LATINOS TRADING

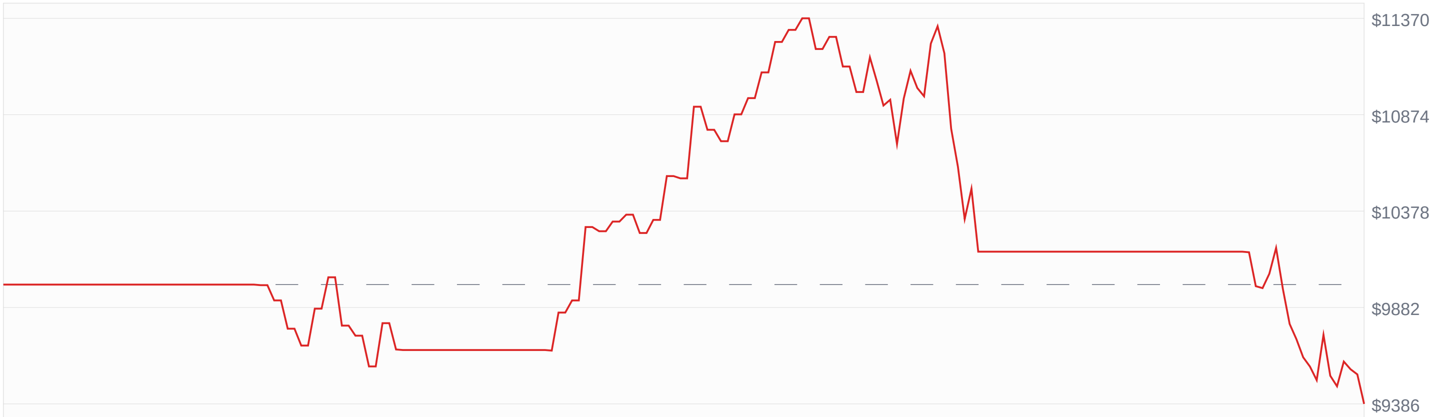
BACKTEST REPORT

Backtest #37411 · AMZN · EVO_GG1RSISNIP_v92

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_v92 backtest on AMZN reveals severe underperformance with a negative Sharpe ratio of -0.48 and a max drawdown exceeding 17%. A sample size of only three trades creates extreme statistical noise, rendering the 33.3% win rate and -6.16% ROI unreliable indicators of future viability. The strategy failed to capture the asset's volatility, suggesting signal thresholds are misaligned with current market regimes or require stricter filtering. We must reject this configuration immediately and re-run the simulation with expanded trade parameters to validate robustness.

ADDITIONAL METRICS

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