LATINOS TRADING

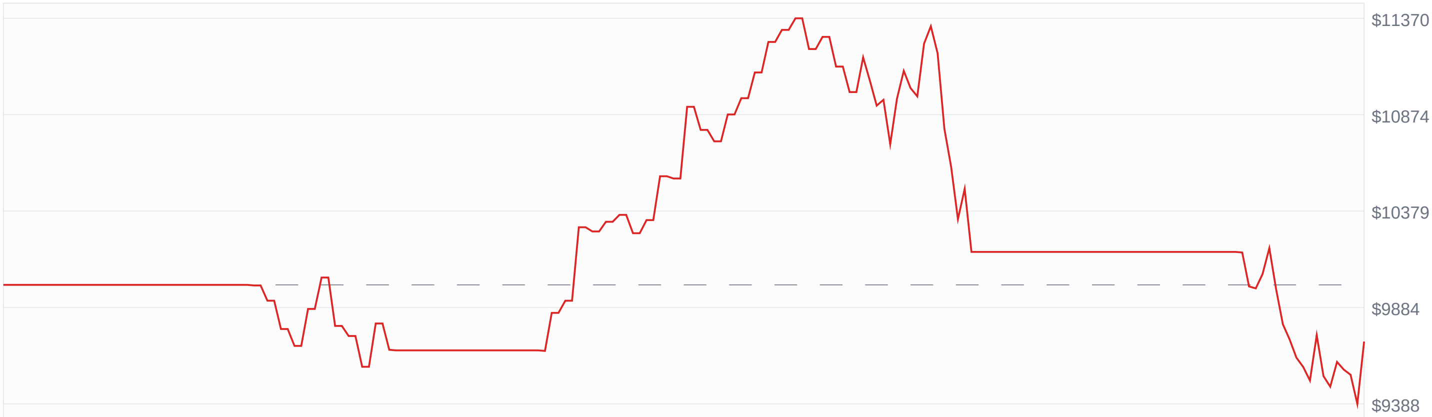
BACKTEST REPORT

Backtest #37461 · AMZN · EVO_GG1RSISNIP_v405

ROI	Sharpe	Win Rate	Max Drawdown
-2.94%	-0.17	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v405 strategy on AMZN failed to generate alpha, delivering a -2.94% drawdown with a Sharpe ratio of -0.17 across only three trades. A 33.3% win rate and -0.17 Sharpe indicate that the entry logic lacks statistical confidence in this specific market regime. The severe 17.43% maximum drawdown suggests the position sizing or stop-loss parameters were too aggressive for AMZN's volatility profile. Given the minuscule sample size of three trades, these metrics are highly unreliable and likely due to random noise rather than strategy flaw. The next step is to re-run the backtest on a longer historical dataset to validate whether this underperformance is a persistent issue or a statistical anomaly.

ADDITIONAL METRICS

CAGR	**-2.94%**
Sortino Ratio	**-0.13**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9708.86**

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