LATINOS TRADING

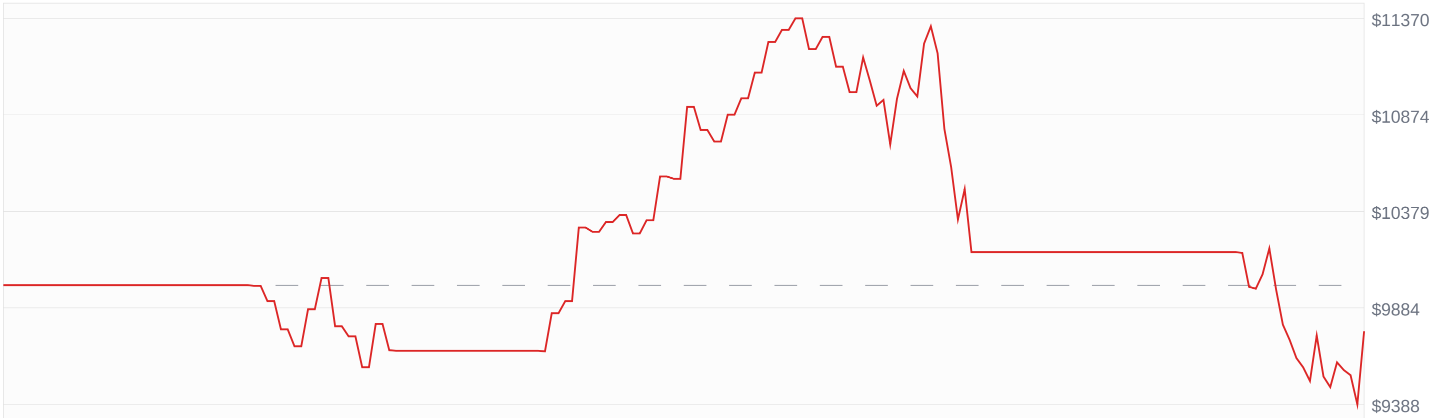
BACKTEST REPORT

Backtest #38710 · AMZN · EVO_GG1RSISNIP_v1613

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy EVO_GG1RSISNIP_v1613 on AMZN delivered a negative ROI of -2.39% with a Sharpe ratio of -0.12, indicating poor risk-adjusted performance. The 33.3% win rate combined with a severe 17.43% maximum drawdown suggests the entry logic lacks sufficient edge or protective stops. Statistical confidence is negligible due to the tiny sample size of only three trades, making current metrics unreliable for predictive modeling. The primary failure lies in the inability to maintain capital preservation during adverse price action. A concrete next step is to extend the backtesting period to at least one hundred trades to establish statistical significance before any further optimization.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**

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