LATINOS TRADING

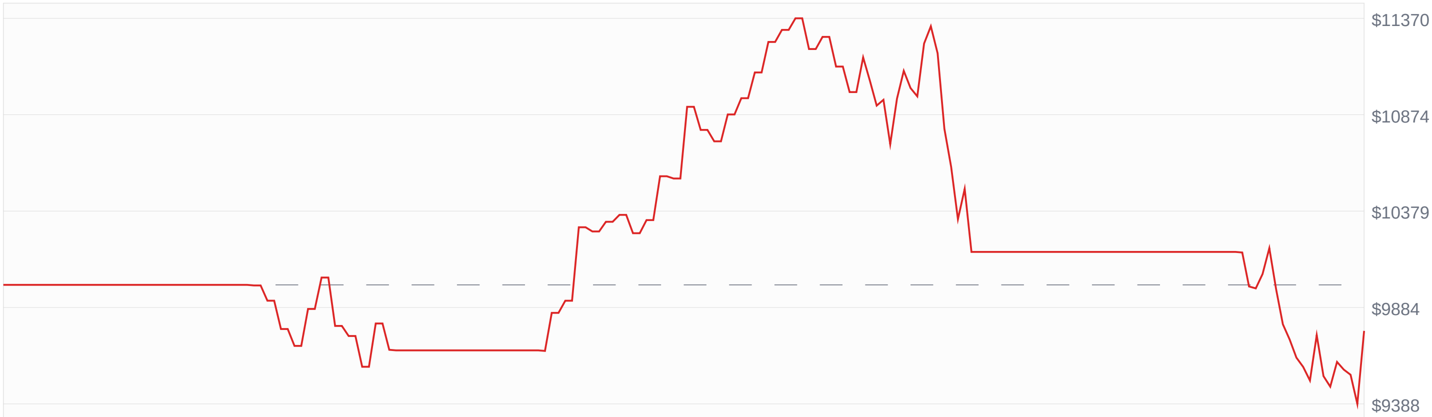
BACKTEST REPORT

Backtest #38740 · AMZN · EVO_GG1RSISNIP_v1616

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 EVO_GG1RSISNIP_v1616 backtest on AMZN shows a significant failure with a -2.39% ROI and a dismal 33.3% win rate. A maximum drawdown of 17.43% across only three trades suggests the strategy lacks statistical confidence and is prone to outlier losses. The negative Sharpe ratio of -0.12 confirms the strategy underperformed cash over the simulation period. With such a low trade count, any conclusion remains highly speculative and unreliable for live deployment. We must re-run the backtest with adjusted parameters or a longer historical dataset to validate any potential edge before considering 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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