LATINOS TRADING

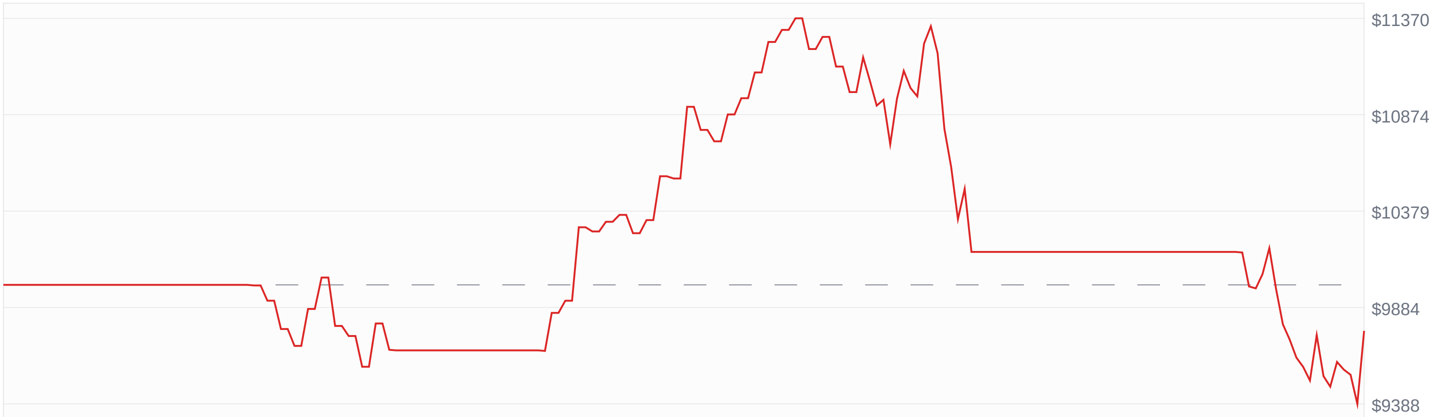
BACKTEST REPORT

Backtest #45760 · AMZN · EVO_GG1RSISNIP_v116

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 backtest for AMZN using EVO_GG1RSISNIP_v116 shows a negative ROI of 2.39% and a Sharpe ratio of 0.12, indicating poor risk adjusted performance. With only three trades and a 33.3% win rate, the statistical confidence is negligible due to the tiny sample size. The 17.43% max drawdown further highlights the strategy's inefficiency and lack of protective logic. The primary failure is the inability to generate consistent alpha in this specific asset class. The next step is to expand the backtest window to at least fifty trades to establish statistical validity 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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