LATINOS TRADING

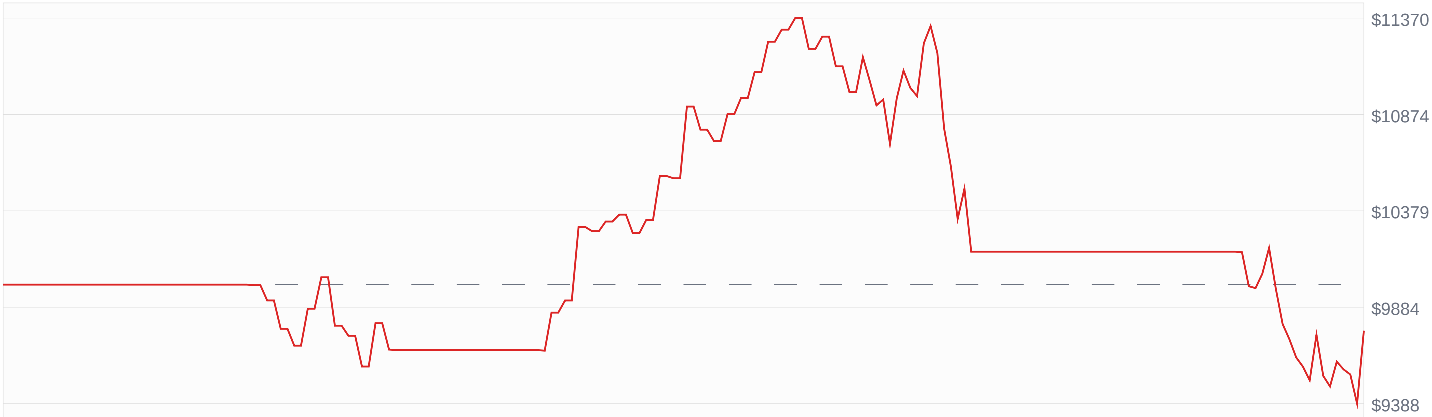
BACKTEST REPORT

Backtest #46072 · AMZN · EVO_GG1RSISNIP_v1198

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_v1198 strategy on AMZN failed with a -2.39% ROI and negative Sharpe ratio, driven by a catastrophic 33.3% win rate across only three trades. The 17.43% maximum drawdown indicates severe vulnerability to single adverse moves rather than consistent alpha generation. Such a low sample size lacks statistical significance, meaning these results likely reflect random noise rather than a structural flaw in the logic. A robust next step is to expand the backtest window to capture more market regimes or adjust entry filters to reduce trade frequency. Until sample size grows, this configuration remains statistically unreliable for institutional deployment.

ADDITIONAL METRICS

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