LATINOS TRADING

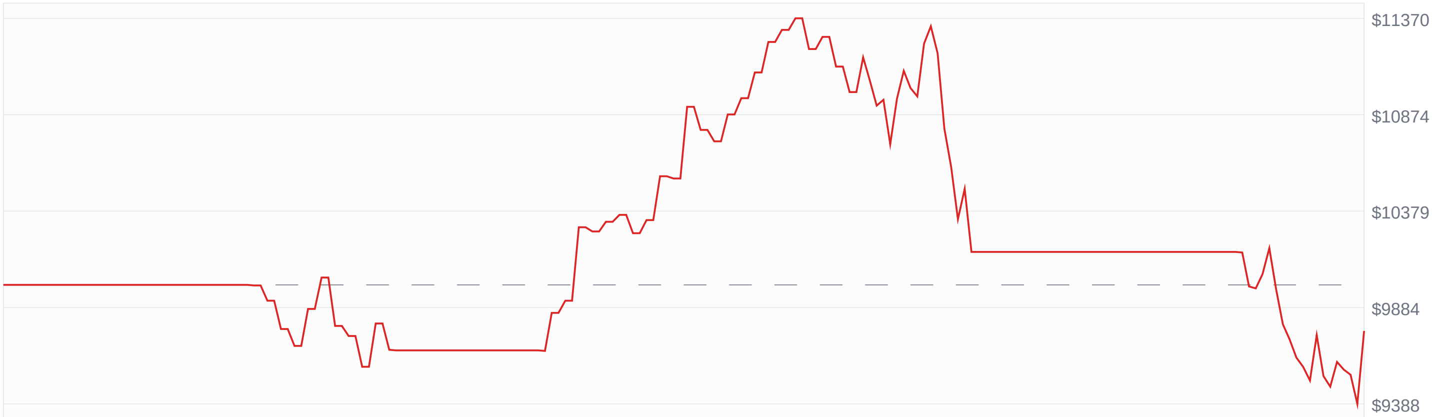
BACKTEST REPORT

Backtest #46947 · AMZN · EVO_GG1RSISNIP_v892

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_v892 strategy on AMZN produced a negative ROI of -2.39% with a Sharpe ratio of -0.12, indicating a clear loss relative to risk-free rates over the simulation period. With only three executed trades and a win rate of 33.3%, the statistical sample is insufficient to validate or reject the underlying signal logic with any meaningful confidence. The maximum drawdown of 17.43% suggests poor risk-adjusted performance and potential sensitivity to specific price action outliers during the test window. Given the extreme volatility and small sample size, extending the backtest to a longer historical interval is the necessary next step to determine if this underperformance is an anomaly or a structural flaw in the strategy.

ADDITIONAL METRICS

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