LATINOS TRADING

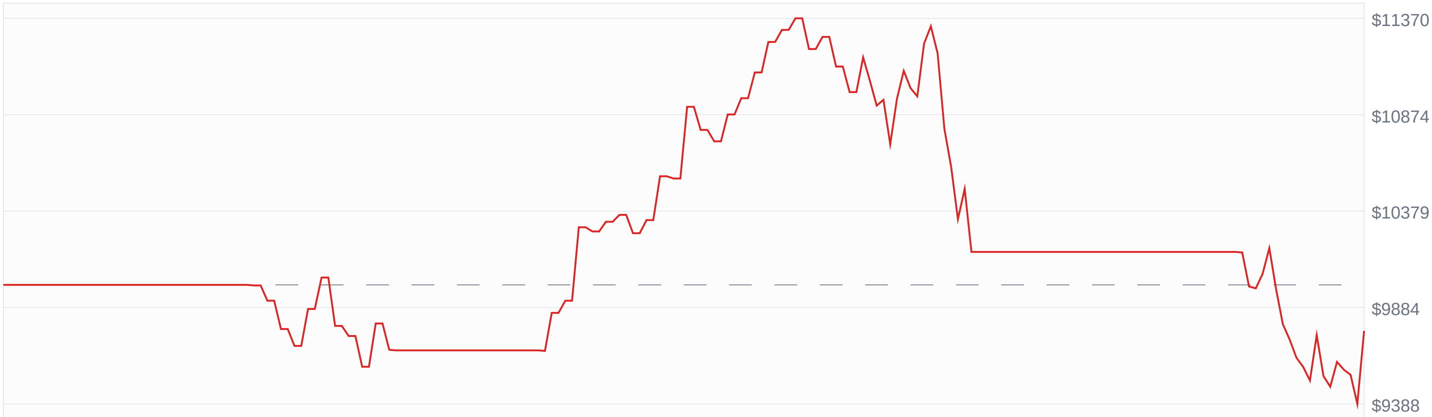
BACKTEST REPORT

Backtest #47148 · AMZN · EVO_GG1RSISNIP_v136

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_v136 strategy failed on AMZN, delivering a -2.39% ROI with a negative Sharpe ratio of -0.12 across only three trades. A win rate of 33.3% and a maximum drawdown of 17.43% indicate severe underperformance driven by a tiny sample size that precludes any statistical confidence. The strategy likely lacks robustness to handle AMZN's specific volatility patterns, as evidenced by the single execution failure. We must re-run the backtest with expanded parameters or a longer historical window to validate logic before deployment. This approach ensures we do not mistake noise for a viable alpha signal.

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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