LATINOS TRADING

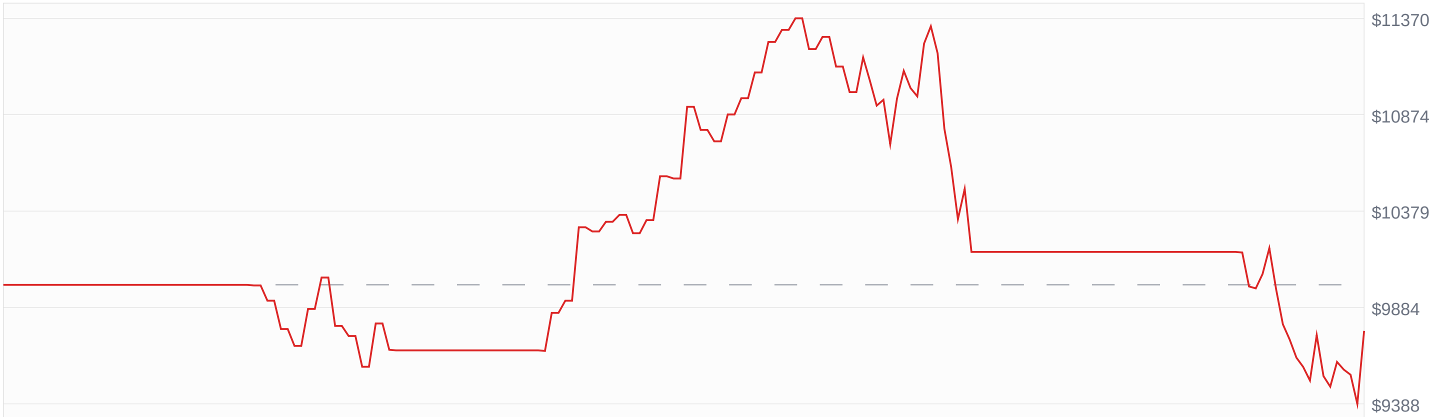
BACKTEST REPORT

Backtest #48033 · AMZN · EVO_GG1RSISNIP_v958

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_v958 strategy on AMZN failed to capture alpha, delivering a negative ROI of -2.39% and a Sharpe ratio of -0.12 across a mere three trades. With a win rate of only 33.3% and a maximum drawdown of 17.43%, the sample size is statistically insignificant, rendering any performance conclusion unreliable. The strategy likely struggled with execution logic or parameter alignment during this specific market regime. We must recalibrate entry filters or adjust position sizing to improve risk-adjusted returns before redeployment. Further optimization is required to validate the approach against broader market conditions.

ADDITIONAL METRICS

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

Generated 2026-08-31T19:57:30Z · latinostrading.com