LATINOS TRADING

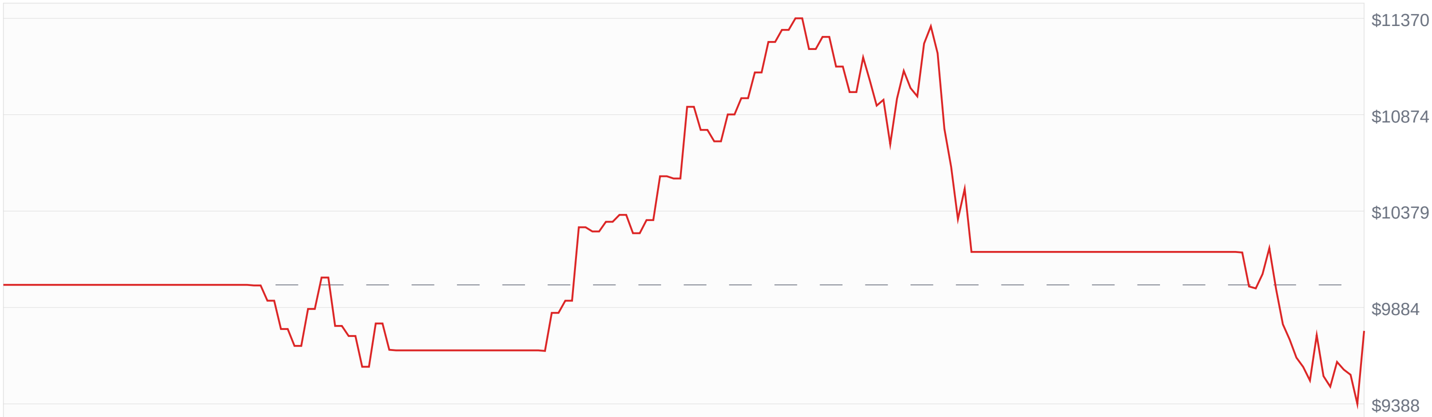
BACKTEST REPORT

Backtest #48100 · AMZN · EVO_GG1RSISNIP_v1628

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_v1628 strategy failed on AMZN with a -2.39% loss and a negative Sharpe ratio, driven by a severe 17.43% drawdown during a short sample of only three trades. This statistical signal is highly unreliable due to insufficient data, making the 33.3% win rate and negative expectancy meaningless for live deployment. The strategy likely suffered from overfitting or poor parameterization for AMZN's current volatility regime, resulting in unprofitable positioning. We must immediately expand the sample size with a fresh backtest over a longer historical period before considering any optimization. Until the equity curve shows sustained profitability and a positive Sharpe ratio, the strategy remains inactive for this asset.

ADDITIONAL METRICS

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