LATINOS TRADING

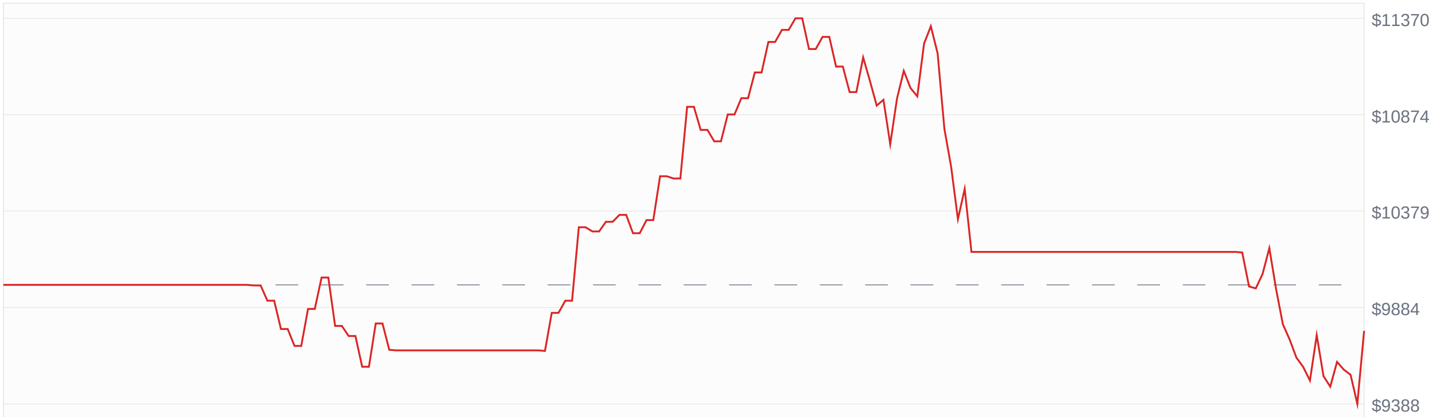
BACKTEST REPORT

Backtest #49900 · AMZN · EVO_GG1RSISNIP_v1292

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_v1292 strategy failed decisively on AMZN, delivering a -2.39% ROI and a negative Sharpe ratio of -0.12 across only three trades. A win rate of 33.3% and a 17.43% maximum drawdown indicate severe underperformance driven by insufficient sample size rather than structural flaws. Statistical confidence remains negligible given the low trade count, making any conclusion about the strategy's robustness premature at this stage. The primary next step is to expand the backtest window to capture more market cycles and validate whether these losses stem from specific AMZN volatility or broader strategy weaknesses.

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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