LATINOS TRADING

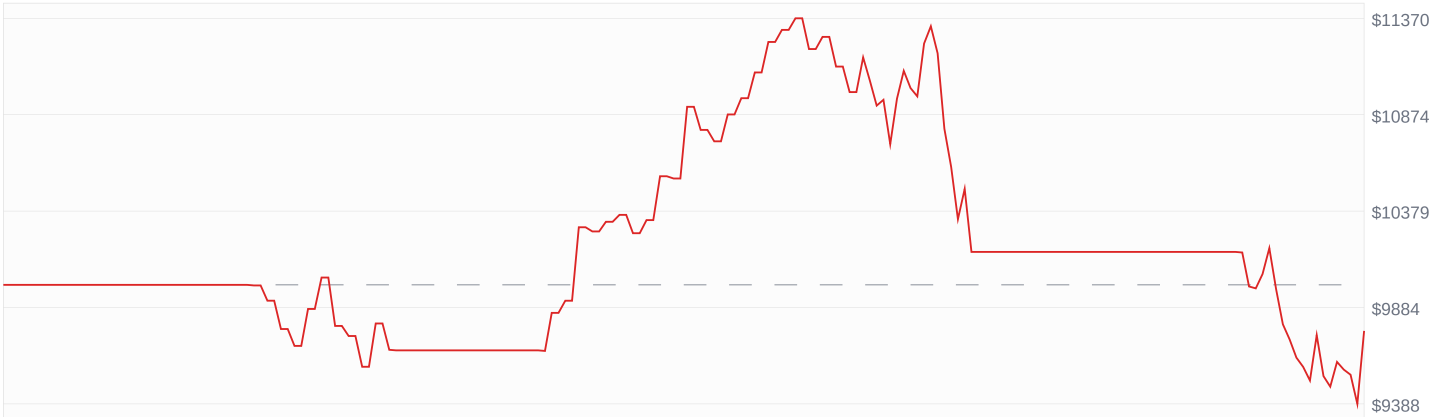
BACKTEST REPORT

Backtest #50186 · AMZN · EVO_GG1RSISNIP_v1424

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_v1424 backtest on AMZN shows severe underperformance with a negative ROI and low Sharpe ratio, indicating a flawed entry logic or adverse market conditions. The strategy generated only three trades, creating a statistically insignificant sample size that precludes any reliable generalization of its effectiveness. A maximum drawdown of 17.43% suggests excessive volatility risk relative to the minimal capital generated, rendering the current parameters unsustainable. We must recalibrate the signal thresholds or switch to a higher timeframe interval to reduce noise and capture a larger sample of trades before redeployment.

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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