

LATINOS TRADING

BACKTEST REPORT



Backtest #51020 · AMZN · EVO_GG1RSISNIP_v892

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v892 strategy on AMZN failed catastrophically with a negative Sharpe ratio of -0.32 and a severe 17.43% drawdown driven by only three trades. A win rate of 33.3% indicates the entry logic lacks a positive expectancy, and the sample size is statistically insignificant to draw firm conclusions. The strategy suffered from overfitting or poor parameterization, as it could not navigate recent market volatility. We must immediately broaden the sample size and re-evaluate the signal thresholds to filter out low-probability setups.

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29