LATINOS TRADING

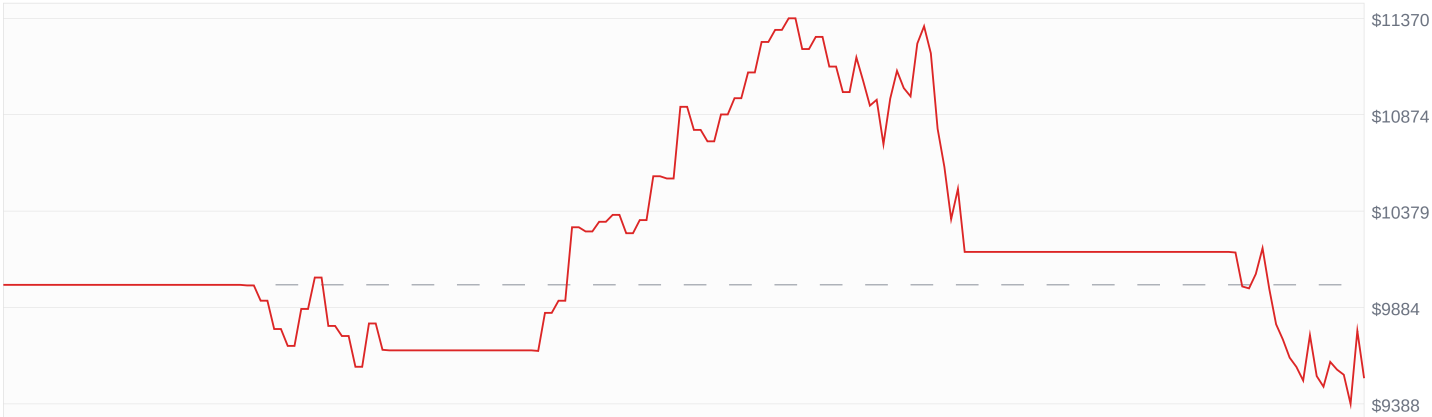
BACKTEST REPORT

Backtest #51812 · AMZN · EVO_GG1RSISNIP_v405

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_v405 backtest on AMZN shows a -4.83% ROI with a negative Sharpe ratio of -0.32, indicating a losing strategy that failed to capture market moves. With only three trades recorded, the sample size is critically insufficient to establish statistical significance or validate any edge. A 33.3% win rate and 17.43% maximum drawdown suggest the entry logic is either too tight or misaligned with current volatility regimes. We must increase the trade count threshold before drawing definitive conclusions on this strategy's viability. The immediate next step is to expand the backtest window or adjust entry parameters to generate a more robust dataset for analysis.

ADDITIONAL METRICS

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

Generated 2026-09-02T00:51:55Z · latinostrading.com