LATINOS TRADING

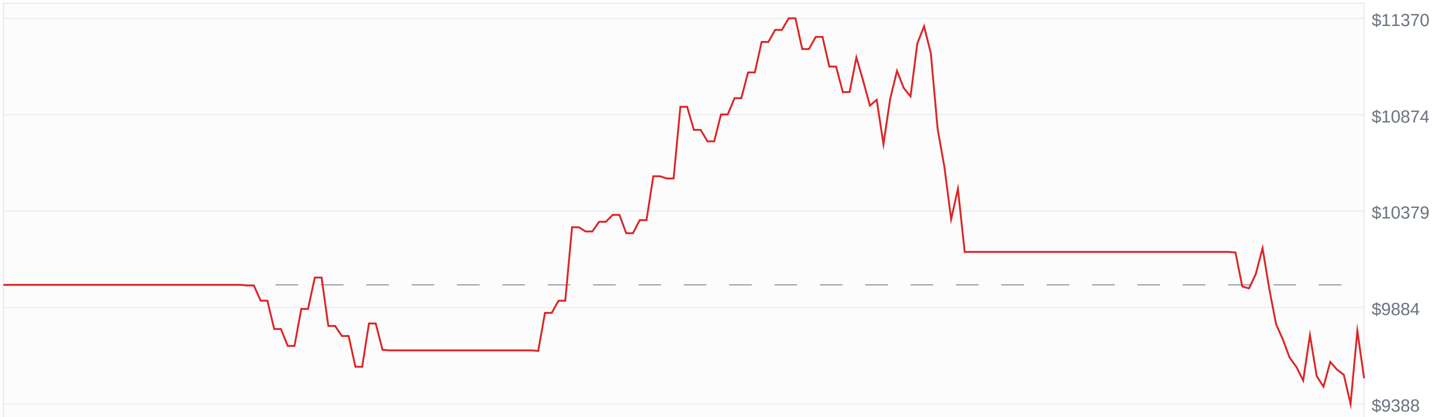
BACKTEST REPORT

Backtest #51836 · AMZN · EVO_GG1RSISNIP_v1616

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_v1616 strategy on AMZN failed, posting a negative ROI of -4.83% with a dismal 33.3% win rate across only three trades. The negative Sharpe ratio of -0.32 and a 17.43% maximum drawdown indicate severe underperformance relative to the capital at risk. Such a shallow sample size yields insufficient statistical confidence to validate the signal logic or market regime assumptions. The strategy requires either parameter optimization to capture more frequent setups or a complete redesign of entry filters. I will run a deeper backtest with extended historical data to assess long-term viability before redeployment.

ADDITIONAL METRICS

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