LATINOS TRADING

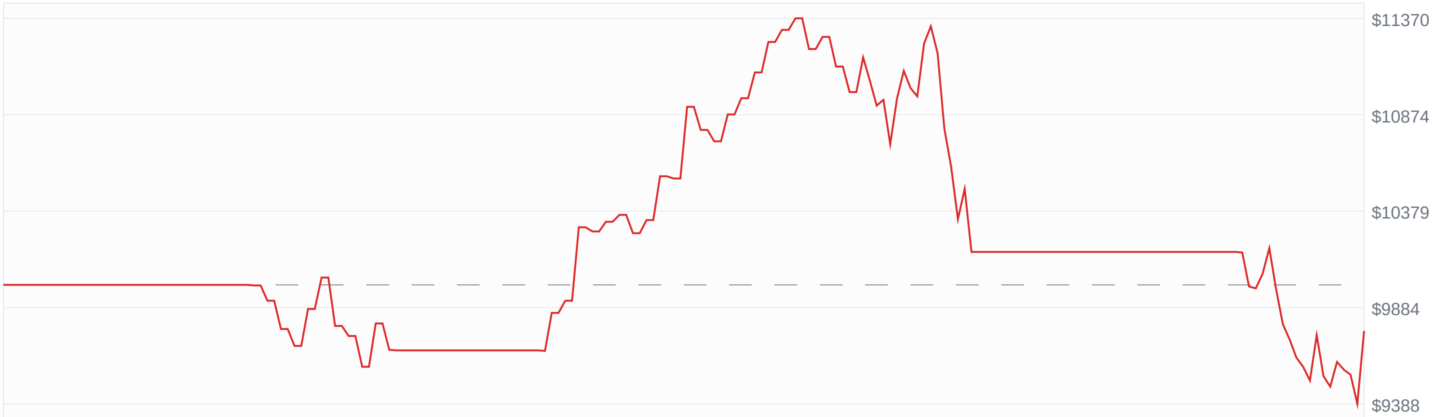
BACKTEST REPORT

Backtest #46857 · AMZN · EVO_GG1RSISNIP_v467

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_v467 backtest on AMZN reveals severe underperformance with a negative ROI of -2.39% and a Sharpe ratio of -0.12, indicating a strategy that lost money relative to risk-free assets. The extremely low total trade count of three and a win rate of merely 33.3% provide insufficient statistical power to validate the approach or rule out random noise. A maximum drawdown of 17.43% suggests aggressive risk exposure that failed during this specific market regime, rendering the results statistically insignificant at standard confidence levels. The primary failure mode appears to be poor entry timing or excessive volatility, as the final capital of $9,763.47 reflects a net loss from the initial position. The immediate next step is

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**