LATINOS TRADING

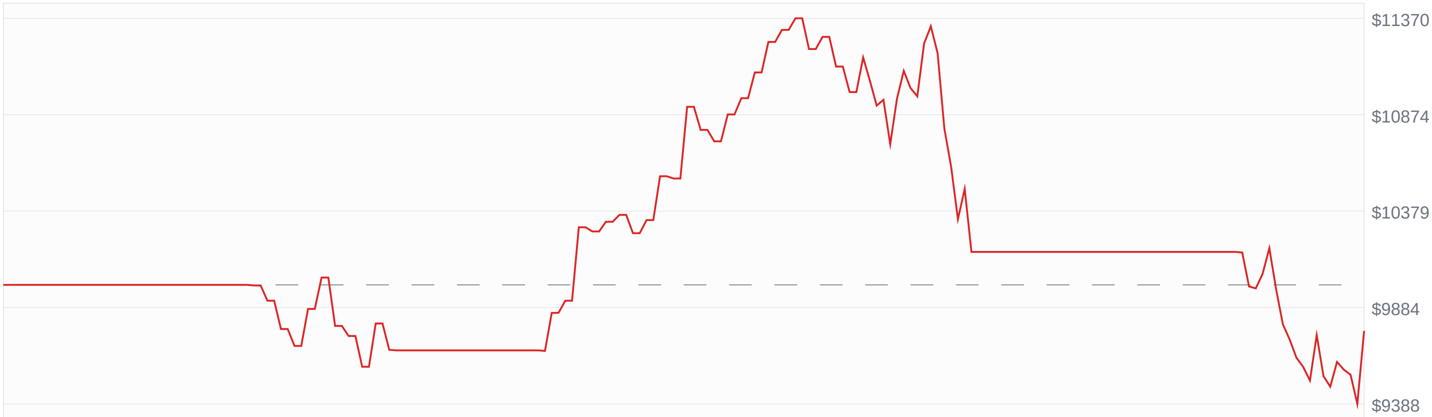
BACKTEST REPORT

Backtest #48550 · AMZN · EVO_GG1RSISNIP_v1083

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_v1083 strategy failed on AMZN, delivering a -2.39% return with a negative Sharpe ratio of -0.12. With only three trades, the 33.3% win rate and 17.43% drawdown lack statistical significance and likely reflect noise rather than a structural flaw. The sample size is insufficient to validate the signal logic against market microstructure or volatility regimes. We must expand the sample by testing across multiple equity sectors before deeming the approach viable. A robust sample size is essential to distinguish alpha from random variation.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.