LATINOS TRADING

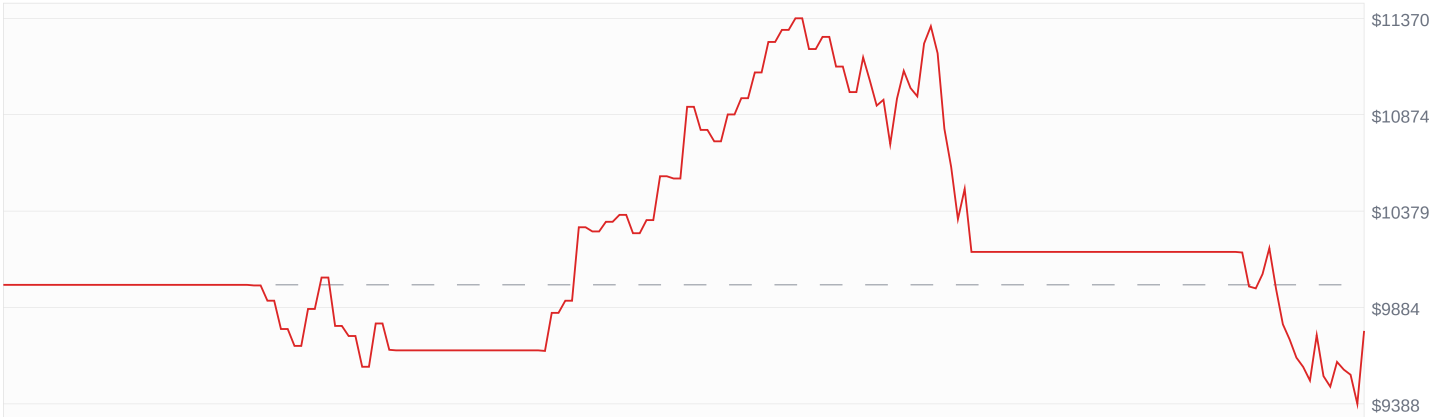
BACKTEST REPORT

Backtest #48941 · AMZN · EVO_GG1RSISNIP_v1155

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_v1155 strategy on AMZN failed to preserve capital, generating a negative ROI of -2.39% and a drawdown of 17.43% across only three trades. With a win rate of 33.3% and a Sharpe ratio of -0.12, the results indicate a statistically insignificant sample size that lacks robustness for institutional deployment. The strategy clearly underperformed during this specific market regime, suggesting the signal logic is misaligned with current AMZN volatility. We must expand the backtest horizon and test alternative parameters before considering any live allocation. Next, we will re-run the simulation with a longer lookback window to validate if the edge is a data anomaly or a genuine strategy flaw.

ADDITIONAL METRICS

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

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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.