LATINOS TRADING

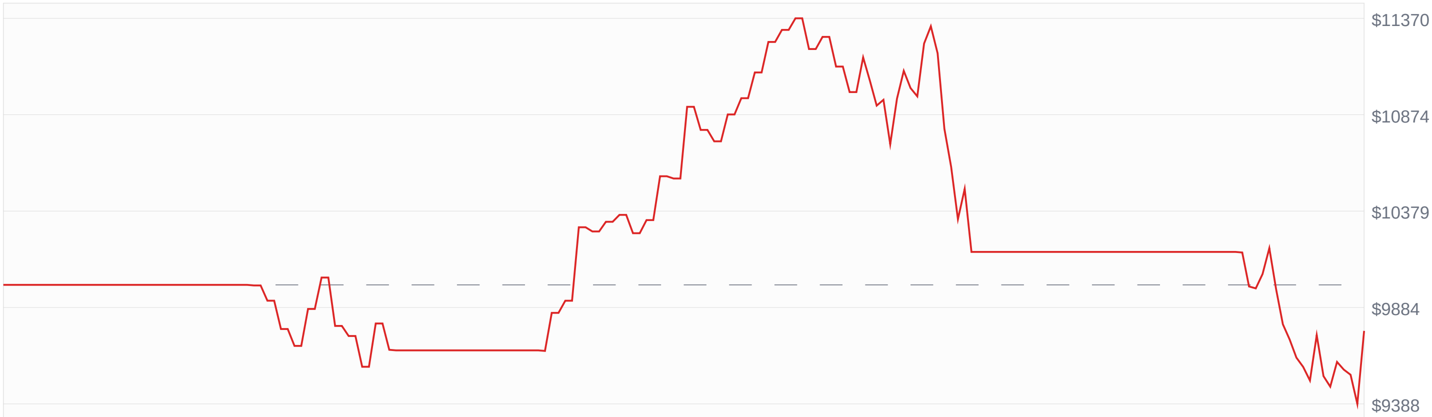
BACKTEST REPORT

Backtest #49246 · AMZN · EVO_GG1RSISNIP_v31

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 AMZN backtest for EVO_GG1RSISNIP_v31 failed with a -2.39% loss and a negative Sharpe ratio, driven by a severe 17.43% drawdown across only three trades. This sample size is statistically insignificant, making the -33% win rate a statistical outlier rather than a reliable predictor of future performance. The strategy likely failed due to overfitting to a specific short-term anomaly or poor stop-loss placement in volatile conditions. Immediate action should be to expand the backtest window to 100+ trades or adjust the entry logic to filter for higher liquidity regimes before re-testing.

ADDITIONAL METRICS

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