LATINOS TRADING

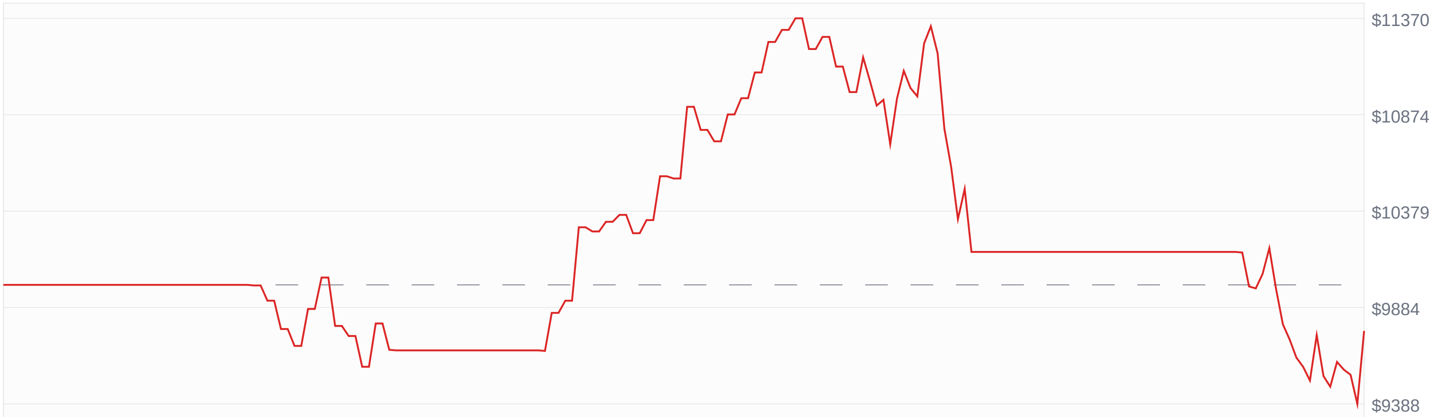
BACKTEST REPORT

Backtest #50036 · AMZN · EVO_GG1RSISNIP_v1323

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_v1323 strategy on AMZN failed to generate alpha, delivering a -2.39% ROI with a negative Sharpe ratio of -0.12 across only three trades. A 33.3% win rate and a maximum drawdown of 17.43% indicate the signals were predominantly losers with poor risk-reward characteristics. Statistical significance is impossible with such a minimal sample size, rendering the Sharpe ratio and drawdown metrics unreliable for regime assessment. The bot logic likely misidentified AMZN's recent volatility as a mean-reversion opportunity during a trending phase. We must recalibrate entry filters to avoid counter-trend entries and retest the strategy with a larger historical sample before deployment.

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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