LATINOS TRADING

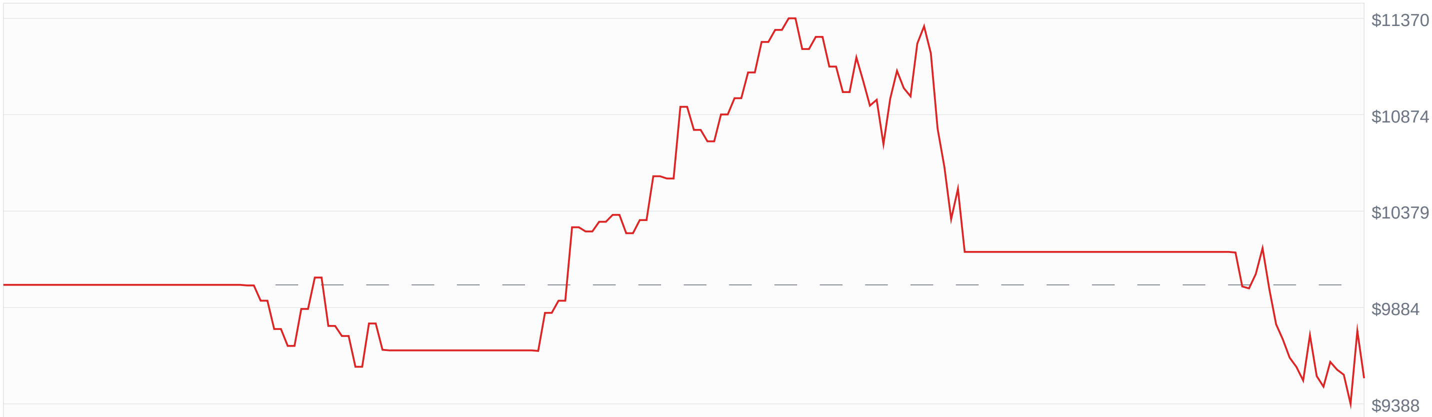
BACKTEST REPORT

Backtest #51081 · AMZN · EVO_GG1RSISNIP_v136

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v136 strategy on AMZN failed to generate alpha, delivering a -4.83% return with a negative Sharpe ratio of -0.32. The extremely low sample size of three trades renders the 33.3% win rate and 17.43% drawdown statistically insignificant and prone to high variance. This limited dataset prevents any reliable assessment of the strategy's true risk profile or consistency. The core logic likely requires refinement to avoid such severe capital erosion on major tech equities. The immediate next step is to expand the backtest window or adjust parameters to generate a statistically robust sample for validation.

ADDITIONAL METRICS

CAGR	**-4.83%**
Sortino Ratio	**-0.25**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9520.29**