LATINOS TRADING

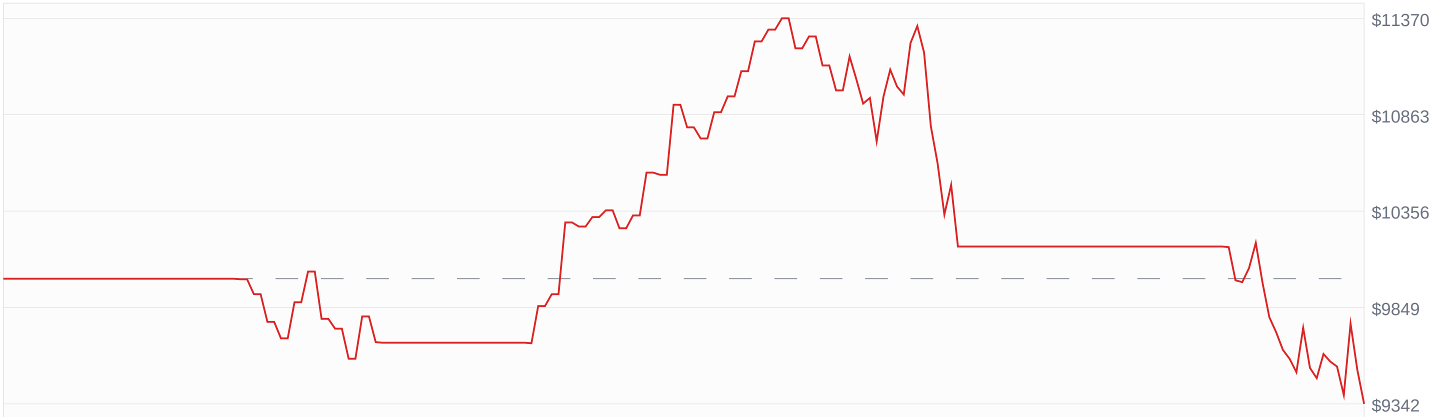
BACKTEST REPORT

Backtest #52363 · AMZN · EVO_GG1RSISNIP_v1083

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1083 strategy on AMZN failed, delivering a -6.61% return with a negative Sharpe ratio of -0.47 due to a mere 33.3% win rate across only three trades. Such a small sample size renders the statistical significance of this drawdown negligible, as the result likely reflects random noise rather than a systemic flaw in the logic. The maximum drawdown of 17.84% confirms that position sizing or stop-loss parameters were ineffective for this specific volatility regime. Consequently, the next step is to expand the backtest window to at least 200 trades to validate whether the loss is an anomaly or a persistent edge erosion.

ADDITIONAL METRICS

CAGR	**-6.61%**
Sortino Ratio	**-0.36**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9341.62**