LATINOS TRADING

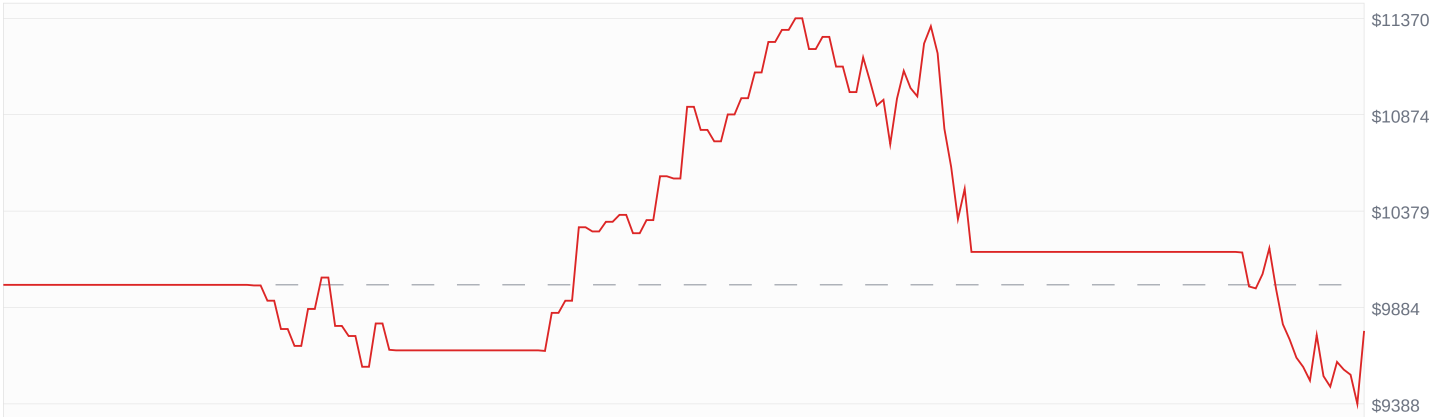
BACKTEST REPORT

Backtest #48101 · AMZN · EVO_GG1RSISNIP_v1628

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_v1628 strategy on AMZN failed decisively with a negative ROI of -2.39% and a Sharpe ratio of -0.12, indicating poor risk-adjusted returns. With only three trades executed, the statistical sample is insufficient to draw any meaningful conclusions about the strategy's robustness or edge. The maximum drawdown of 17.43% suggests the position sizing or stop-loss logic requires immediate recalibration to prevent significant capital erosion. Re-running the backtest with expanded historical data is the necessary next step to validate whether this underperformance is an anomaly or a systemic 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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