LATINOS TRADING

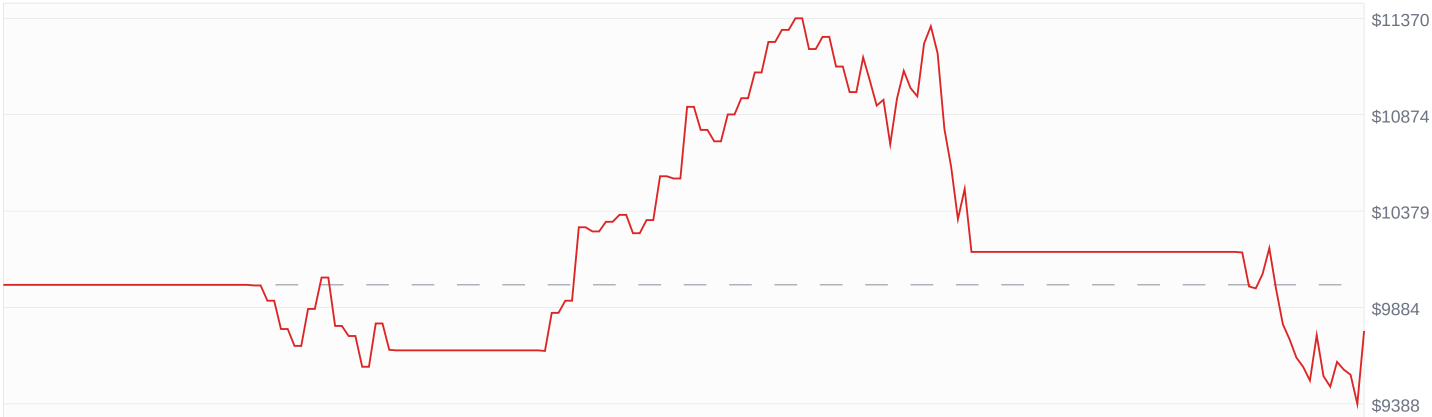
BACKTEST REPORT

Backtest #48216 · AMZN · EVO_GG1RSISNIP_v1000

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_v1000 strategy on AMZN generated a -2.39% ROI with a Sharpe ratio of -0.12, indicating a clear underperformance relative to the risk-free rate. The strategy executed only three trades, which creates an insufficient sample size to establish statistical significance for any observed patterns. A maximum drawdown of 17.43% combined with a 33.3% win rate suggests the entry logic is failing to capture trend momentum or is entering too late. Given the extremely low trade count, the results are likely noise rather than a reliable indicator of future behavior. The most prudent next step is to increase the backtest window to include more market cycles or optimize entry filters to reduce false signals before live 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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.