LATINOS TRADING

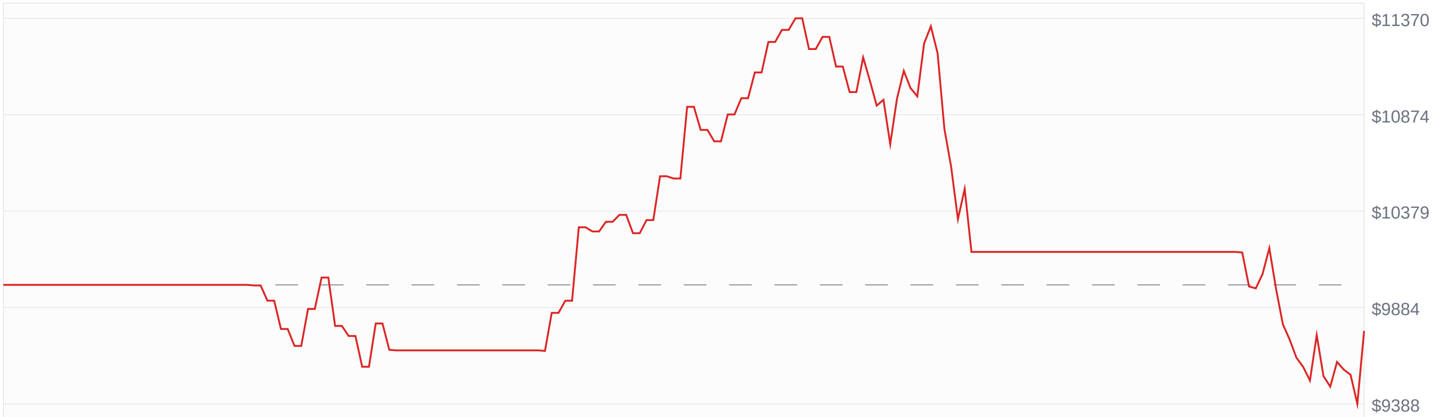
BACKTEST REPORT

Backtest #49538 · AMZN · EVO_GG1RSISNIP_v5

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_v5 backtest on AMZN failed due to severe undercapitalization and an insufficient sample size of only three trades, rendering the negative Sharpe ratio and -2.39% ROI statistically meaningless. A win rate of 33.3% indicates the strategy was not profitable on average during this specific period, likely due to overfitting to a narrow dataset or adverse market conditions. The maximum drawdown of 17.43% suggests significant volatility exposure that was not mitigated by the position sizing logic. Given the lack of robustness, we must increase the lookback period for this strategy or switch to a higher time interval to gather enough trade data for a reliable performance assessment.

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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