

LATINOS TRADING

BACKTEST REPORT



Backtest #52127 · AMZN · EVO_GG1RSISNIP_v351

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_v351 strategy on AMZN failed to generate alpha, delivering a -6.61% loss with a negative Sharpe ratio of -0.47. Only three trades occurred, rendering the 33.3% win rate statistically insignificant and the 17.84% drawdown unquantifiable risk. The sample size is too small to validate the logic or confirm that the system is undercapitalized rather than fundamentally flawed. A concrete next step is to run a parameter optimization on a wider date range to determine if minor adjustments can recover profitability.

ADDITIONAL METRICS

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