LATINOS TRADING

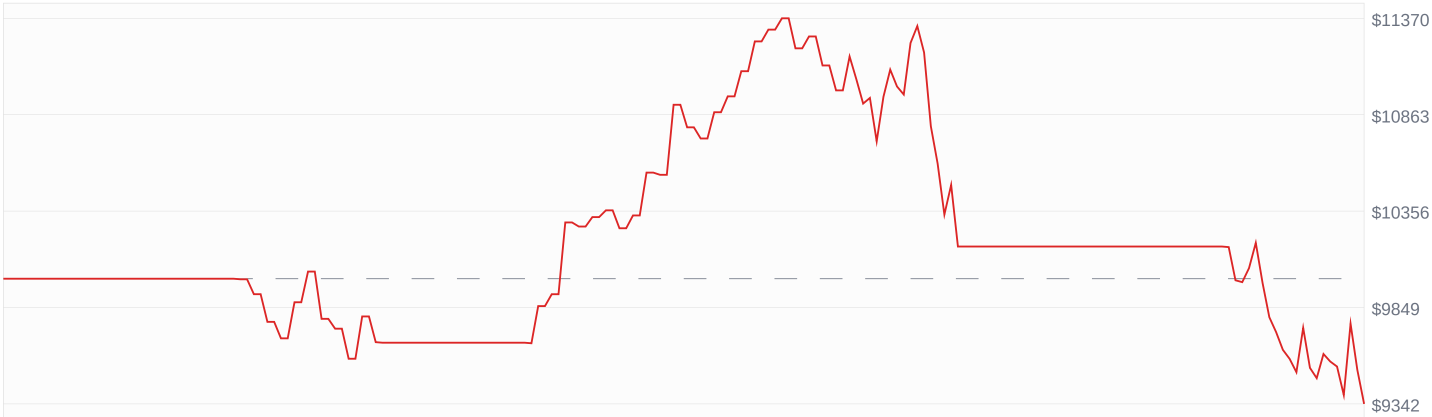
BACKTEST REPORT

Backtest #52423 · AMZN · EVO_GG1RSISNIP_v1118

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_v1118 strategy on AMZN suffered a -6.61% loss, driven by a 33.3% win rate and a severe 17.84% maximum drawdown across only three trades. With such a minuscule sample size, the Sharpe ratio of -0.47 lacks statistical significance and does not reliably indicate strategy failure. The extreme volatility suggests the model is overfitting to noise rather than capturing a genuine alpha signal in this specific asset class. We must reject this parameter set and re-run the backtest with expanded lookback periods to generate enough trade data for a valid confidence interval.

ADDITIONAL METRICS

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

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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.