LATINOS TRADING

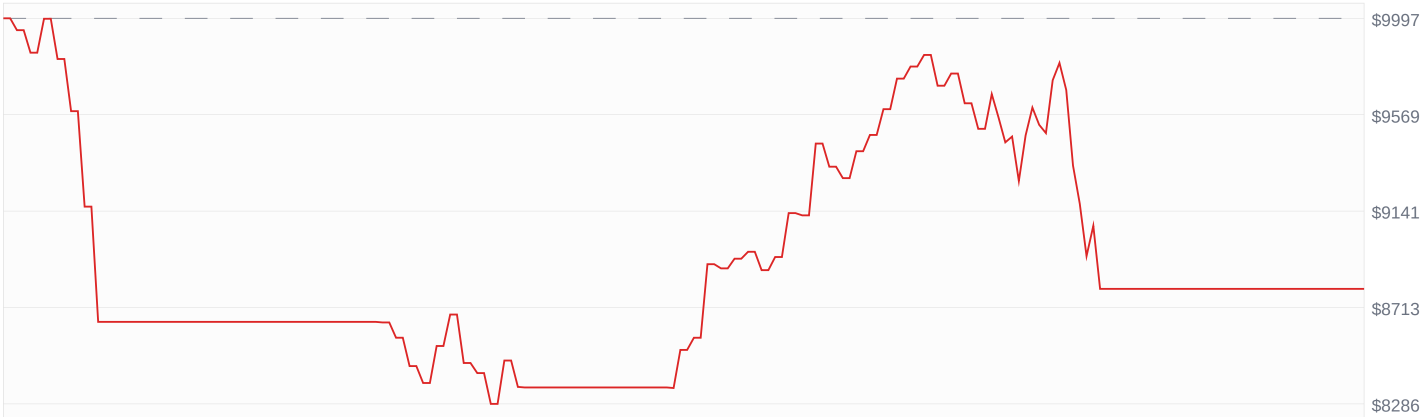
BACKTEST REPORT

Backtest #29618 · AMZN · EVO_GG1RSISNIP_v901

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v901 strategy on AMZN suffered a -12.04% ROI with a -0.94 Sharpe ratio, indicating significant capital erosion and poor risk-adjusted returns. A 33.3% win rate coupled with a 17.14% max drawdown highlights the strategy's inability to control downside during its three trades. Statistical confidence is negligible given the minuscule sample size of three transactions, rendering the results statistically insignificant. The negative Sharpe ratio confirms the strategy underperformed the risk-free rate, suggesting structural flaws in entry or exit logic. Immediate next steps involve expanding the backtest window to increase sample size and recalibrating parameters to improve the win rate.

ADDITIONAL METRICS

CAGR	**-12.04%**
Sortino Ratio	**-0.59**
Turnover	**5.28x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8796.05**