LATINOS TRADING

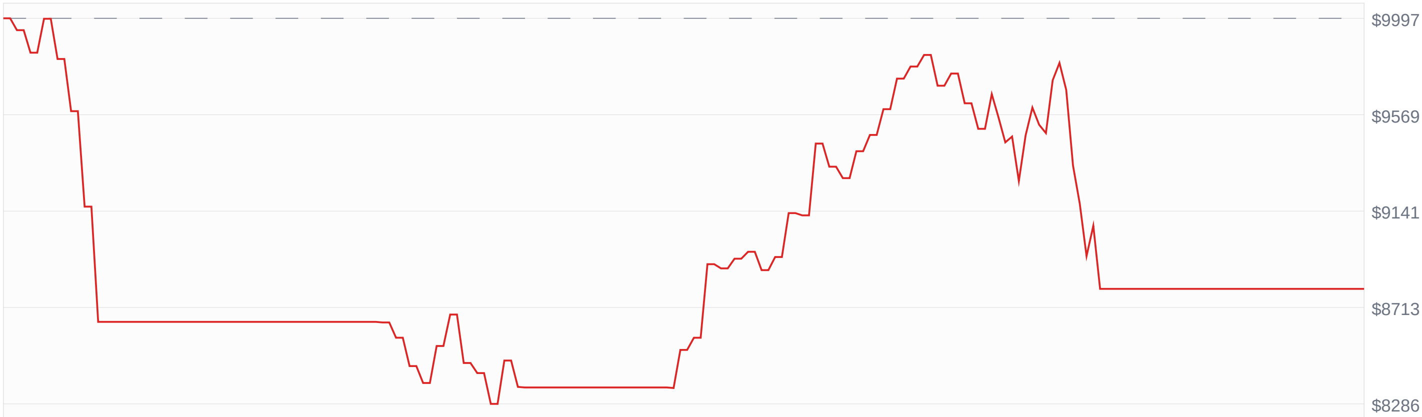
BACKTEST REPORT

Backtest #35428 · AMZN · EVO_GG1RSISNIP_v365

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 AMZN backtest for EVO_GG1RSISNIP_v365 reveals a strategy that failed under current market conditions, delivering a -12.04% ROI with a negative Sharpe ratio of -0.94. With only three trades executed, the statistical sample is too small to confirm persistent inefficiency rather than mere random noise, yet the 33.3% win rate and 17.14% max drawdown suggest poor risk-adjusted performance. The strategy likely suffered from overfitting to past volatility patterns that do not exist in the current AMZN price action. Immediate next steps involve expanding the lookback period to gather more data points or adjusting entry filters to avoid low-probability setups before re-running the simulation. This analysis remains educational and

ADDITIONAL METRICS

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

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