LATINOS TRADING

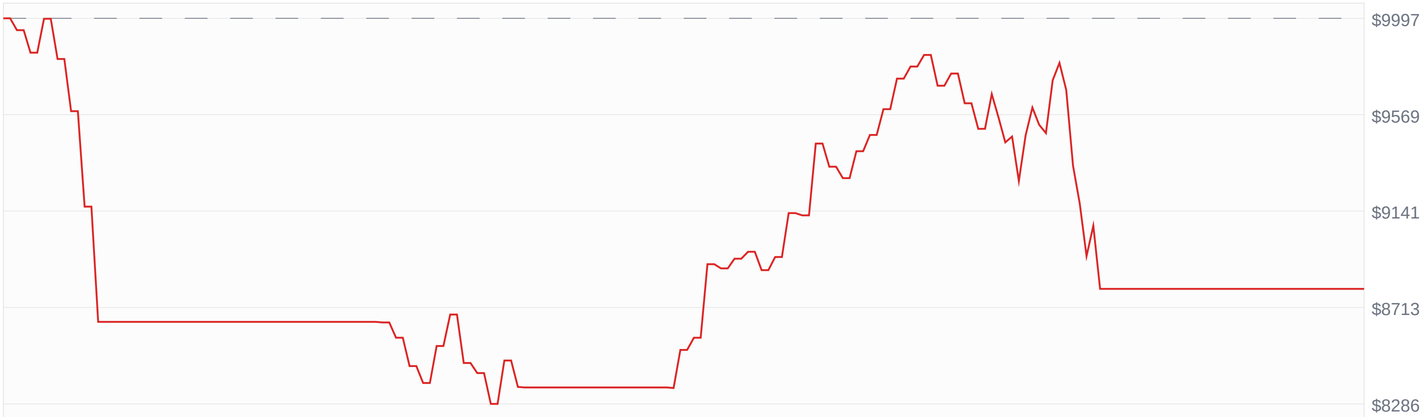
BACKTEST REPORT

Backtest #36148 · AMZN · EVO_GG1RSISNIP_v419

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_v419 strategy on AMZN failed decisively, posting a -12.04% ROI and a negative Sharpe ratio of -0.94 across only three trades. A 33.3% win rate combined with a 17.14% maximum drawdown indicates severe underperformance relative to capital preservation norms. Such a sparse sample size of three executions precludes any statistical significance or confidence in the strategy's long-term viability. The primary issue appears to be a lack of robustness against the specific volatility profile of Amazon stock during the test period. Immediate next steps involve expanding the lookback period or adjusting entry filters to reduce trade frequency and improve risk-adjusted returns before redeployment.

ADDITIONAL METRICS

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