LATINOS TRADING

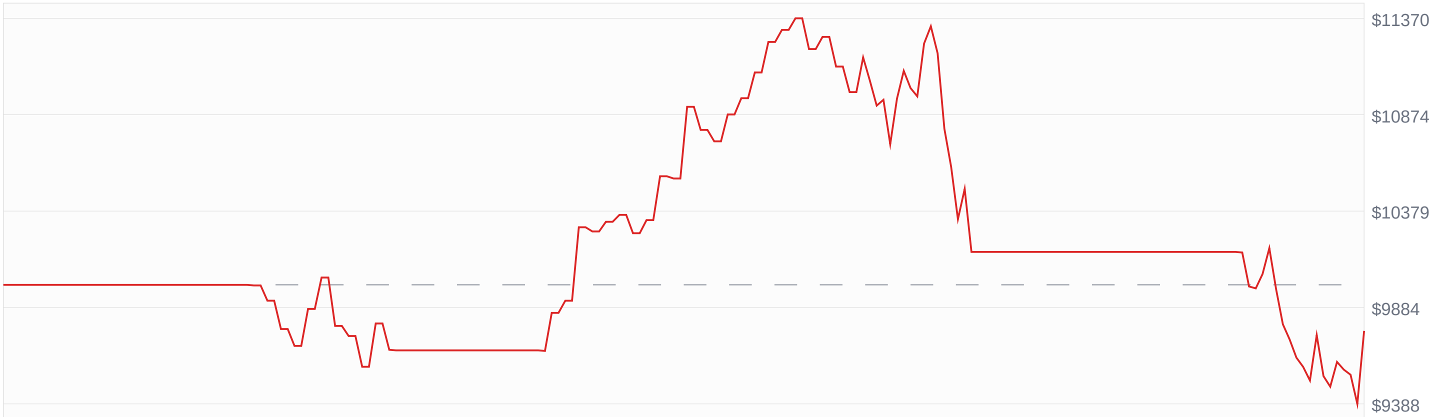
BACKTEST REPORT

Backtest #38033 · AMZN · EVO_GG1RSISNIP_v351

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v351 strategy failed on AMZN with a negative ROI of -2.39% and a Sharpe ratio of -0.12, indicating a net loss per unit of risk. A win rate of merely 33.3% combined with a severe 17.43% maximum drawdown suggests the signal logic lacks robustness during this asset's volatility. With only three total trades, the statistical significance is negligible, rendering the results unreliable for capital allocation decisions. The strategy appears overfit to specific price ranges rather than capturing the broader market structure of the tech giant. We must reduce position sizing or re-engineer the entry filters before redeploying capital to this configuration.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**

Generated 2026-08-30T11:27:54Z · latinostrading.com