LATINOS TRADING

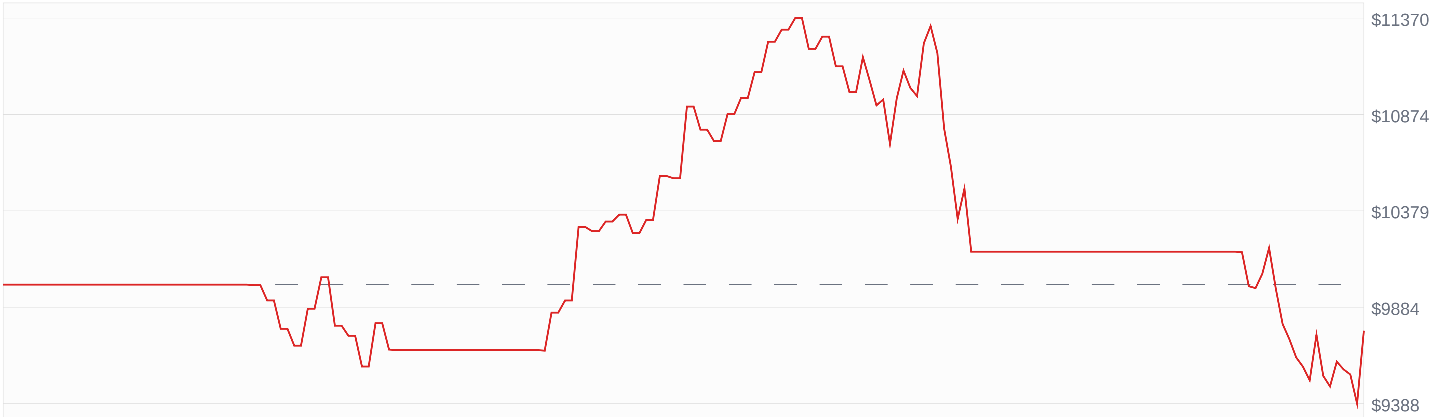
BACKTEST REPORT

Backtest #38139 · AMZN · EVO_GG1RSISNIP_v5

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_v5 strategy on AMZN failed to preserve capital, delivering a -2.39% ROI with a negative Sharpe ratio of -0.12. Only 33.3% of the three executed trades were profitable, while a 17.43% maximum drawdown indicates severe vulnerability to adverse price swings. Such a tiny sample size provides negligible statistical confidence, rendering any performance metrics unreliable for live deployment. The data suggests the entry logic is poorly calibrated for Amazon's current volatility regime. We must increase the historical sample window and test alternative lookback periods before considering this strategy viable.

ADDITIONAL METRICS

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