LATINOS TRADING

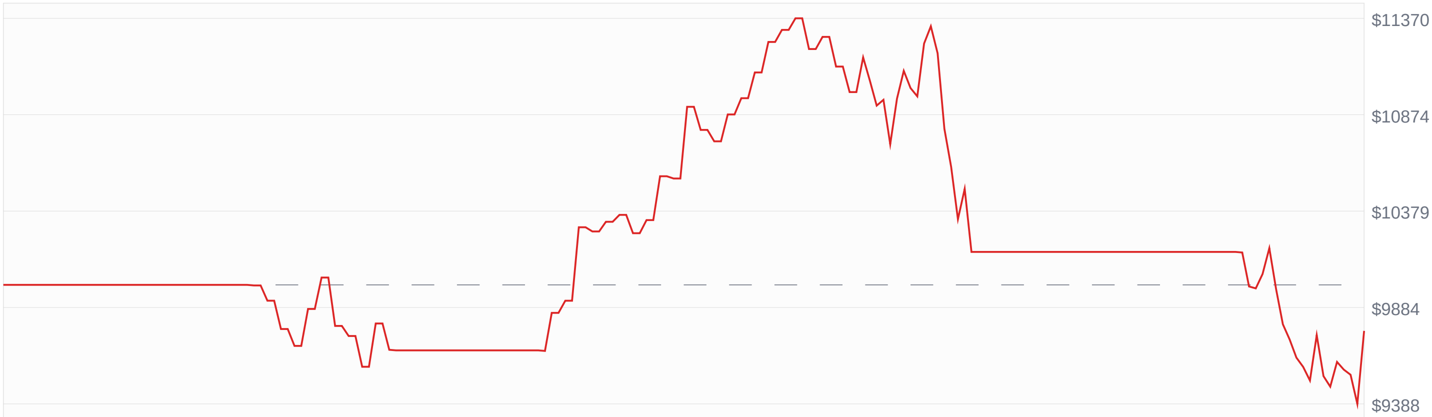
BACKTEST REPORT

Backtest #45546 · AMZN · EVO_GG1RSISNIP_v55

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 AMZN backtest for EVO_GG1RSISNIP_v55 suffered a -2.39% loss with a negative Sharpe ratio of -0.12, indicating the strategy generated returns worse than the risk-free rate during this period. A mere 3 trades generated a 17.43% maximum drawdown and a 33.3% win rate, rendering the sample size statistically insignificant and the results highly unreliable. The strategy failed to capture the asset's volatility, likely due to overly restrictive entry conditions that triggered losses during minor corrections. Before reallocating capital, you must expand the test window to validate performance across multiple market regimes and adjust stop-loss parameters to mitigate such deep drawdowns.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.