LATINOS TRADING

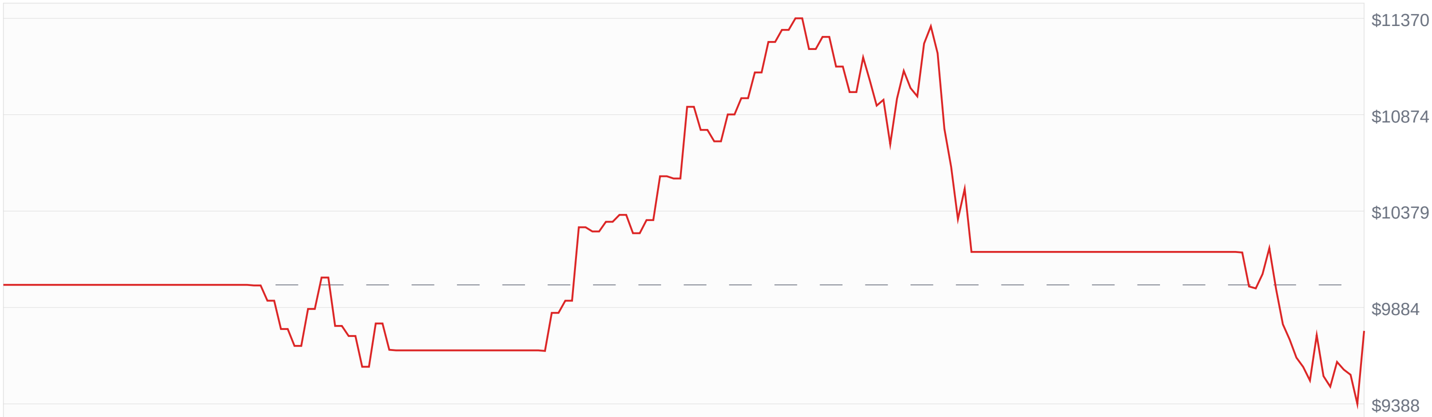
BACKTEST REPORT

Backtest #48792 · AMZN · EVO_GG1RSISNIP_v1118

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_v1118 strategy on AMZN failed significantly, losing 2.39% of capital with a negative Sharpe ratio of -0.12. With only three trades executed, the data sample is too small to draw statistically significant conclusions about the strategy's robustness. The high 17.43% maximum drawdown and 33.3% win rate suggest the entry logic is poorly calibrated for current volatility conditions. We must expand the testing window to gather sufficient data points before revising the signal parameters. Next, run a longer backtest on a different interval to validate or discard the current approach.

ADDITIONAL METRICS

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