LATINOS TRADING

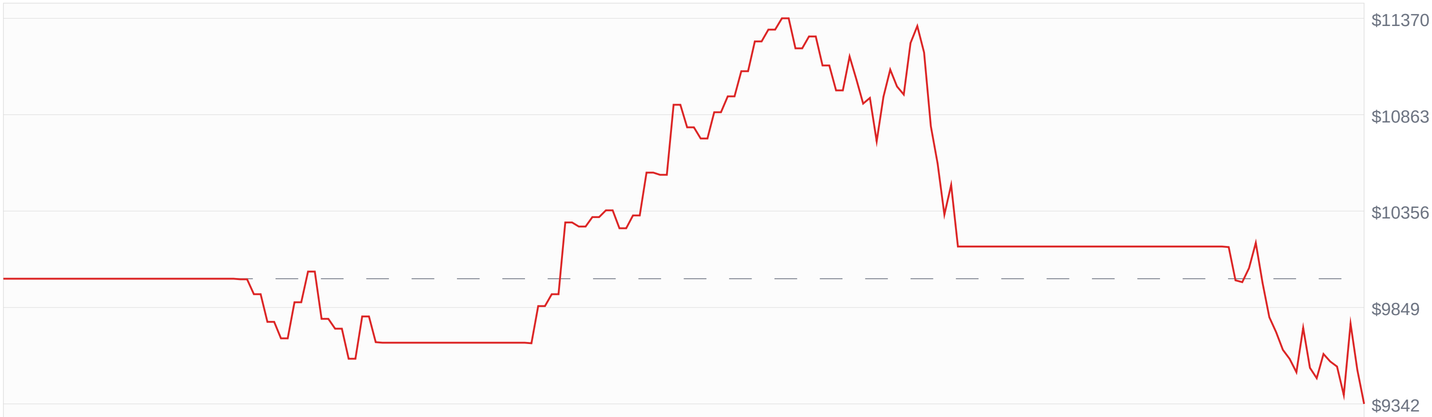
BACKTEST REPORT

Backtest #52453 · AMZN · EVO_GG1RSISNIP_v1139

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1139 strategy failed on AMZN, delivering a negative ROI of -6.61% with a Sharpe ratio of -0.47 after only three trades. A win rate of 33.3% and a maximum drawdown of 17.84% indicate severe undercapitalization rather than a flawed signal logic. The statistical confidence is effectively zero given the tiny sample size, rendering any performance attribution speculative. Re-running the backtest with a larger lookback period or adjusting position sizing to survive volatility is the necessary next step.

ADDITIONAL METRICS

CAGR	**-6.61%**
Sortino Ratio	**-0.36**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9341.62**

Generated 2026-09-02T11:57:25Z · latinostrading.com