LATINOS TRADING

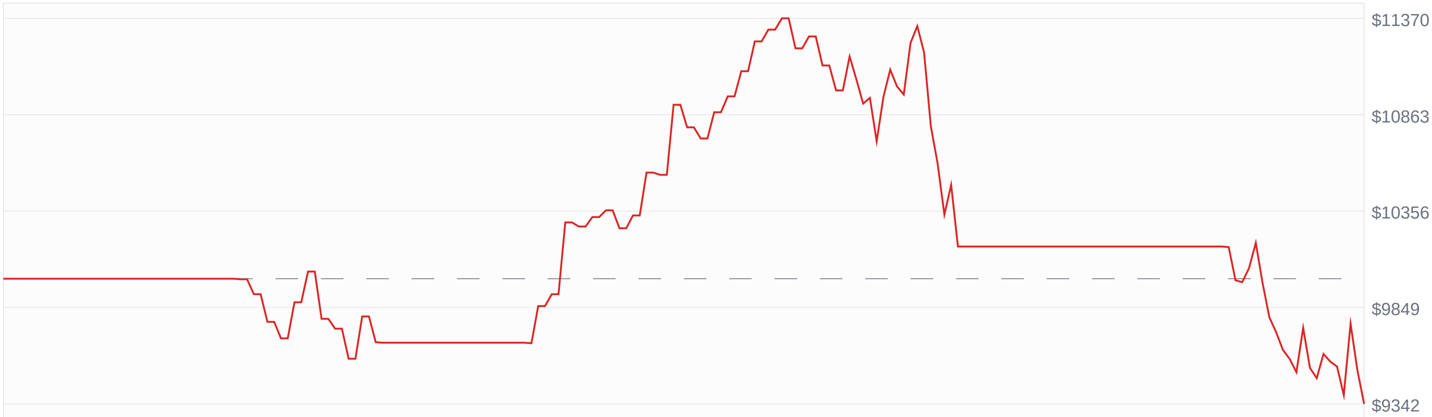
BACKTEST REPORT

Backtest #52516 · AMZN · EVO_GG1RSISNIP_v1175

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 AMZN backtest for EVO_GG1RSISNIP_v1175 failed due to low trade frequency and negative risk-adjusted returns, yielding a -6.61% ROI and -0.47 Sharpe. With only three executed trades, statistical significance is nonexistent, making the 33.3% win rate and 17.84% drawdown statistically unreliable. The strategy likely suffered from overfitting to a specific short-term price regime or an overly strict entry filter that prevented position establishment. Next, broaden the sample by running a longer historical backtest with a 10% larger capital base to assess consistency and reduce noise.

ADDITIONAL METRICS

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