

LATINOS TRADING

BACKTEST REPORT



Backtest #56195 · AMZN · EVO_GG1RSISNIP_v85

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_v85 strategy on AMZN failed, showing a negative ROI of -6.61% and a drawdown of 17.84% driven by just three trades. Such a small sample size renders the Sharpe ratio of -0.47 statistically insignificant and offers no reliable insight into future performance. The low win rate of 33.3% suggests the entry logic lacks robustness in current market conditions. Before reallocating capital, we must expand the backtest window to ensure sufficient data points for a credible evaluation.

ADDITIONAL METRICS

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