LATINOS TRADING

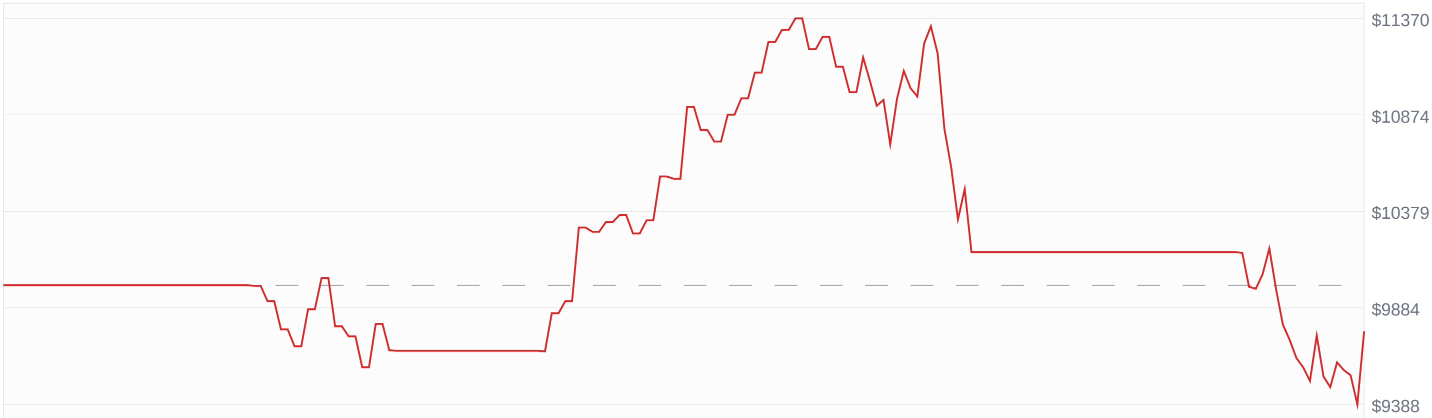
BACKTEST REPORT

Backtest #50156 · AMZN · EVO_GG1RSISNIP_v1399

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_v1399 strategy on AMZN failed catastrophically, yielding a -2.39% return and a negative Sharpe ratio of -0.12. With only three trades executed, the 33.3% win rate and 17.43% maximum drawdown provide statistically insignificant confidence intervals, rendering the results unreliable. The strategy lacks sufficient robustness to withstand the specific volatility observed in this short sample. We must run a backtest with a longer lookback period or adjust parameters to avoid such high drawdowns before live deployment.

ADDITIONAL METRICS

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