LATINOS TRADING

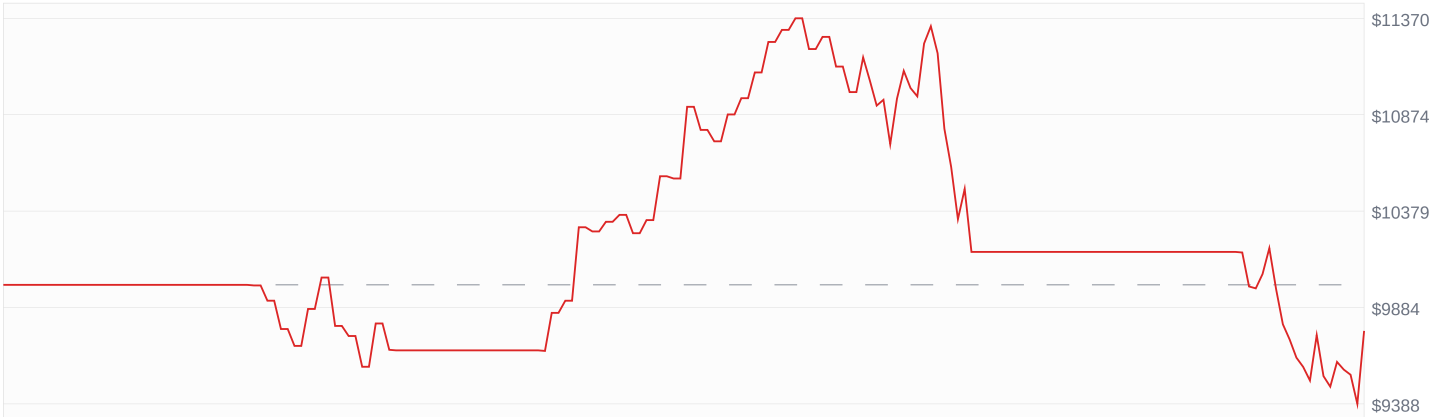
BACKTEST REPORT

Backtest #49797 · AMZN · EVO_GG1RSISNIP_v1221

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 backtest for AMZN using EVO_GG1RSISNIP_v1221 generated a loss of 2.39% with a negative Sharpe ratio of -0.12, driven by a low win rate of 33.3% and a significant maximum drawdown of 17.43% across only three trades. This limited sample size renders the statistical confidence negligible, as the results likely reflect random noise rather than a structural flaw in the strategy logic. The failure to maintain profitability on this asset suggests the current parameter set fails to navigate the specific volatility regime of Amazon stock effectively.
Next, we must re-run the simulation with a minimum trade threshold of 50 trades or adjust the stop-loss logic to prevent disproportionate drawdowns before validating any further capital

ADDITIONAL METRICS

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