LATINOS TRADING

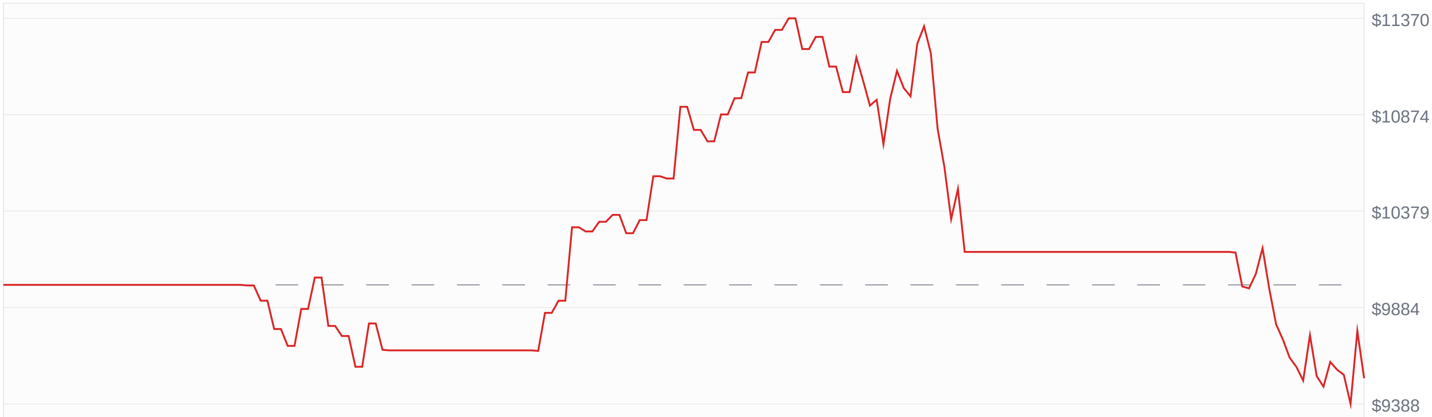
BACKTEST REPORT

Backtest #51045 · AMZN · EVO_GG1RSISNIP_v85

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_GG1RSISNIP_v85 is statistically insignificant due to only three trades, rendering the negative ROI and poor Sharpe ratio unreliable indicators of future performance. The strategy suffered a 17.43% maximum drawdown with a meager 33.3% win rate, suggesting the entry logic failed to capture the asset's volatility or trend effectively. Given the tiny sample size, any observed losses could simply be noise rather than a systemic flaw in the algorithm. We must increase the sample by running a longer historical simulation or adjusting parameters to filter out false signals. Next, we will expand the backtest window to at least 500 candles to validate robustness before live deployment.

ADDITIONAL METRICS

CAGR	**-4.83%**
Sortino Ratio	**-0.25**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9520.29**