LATINOS TRADING

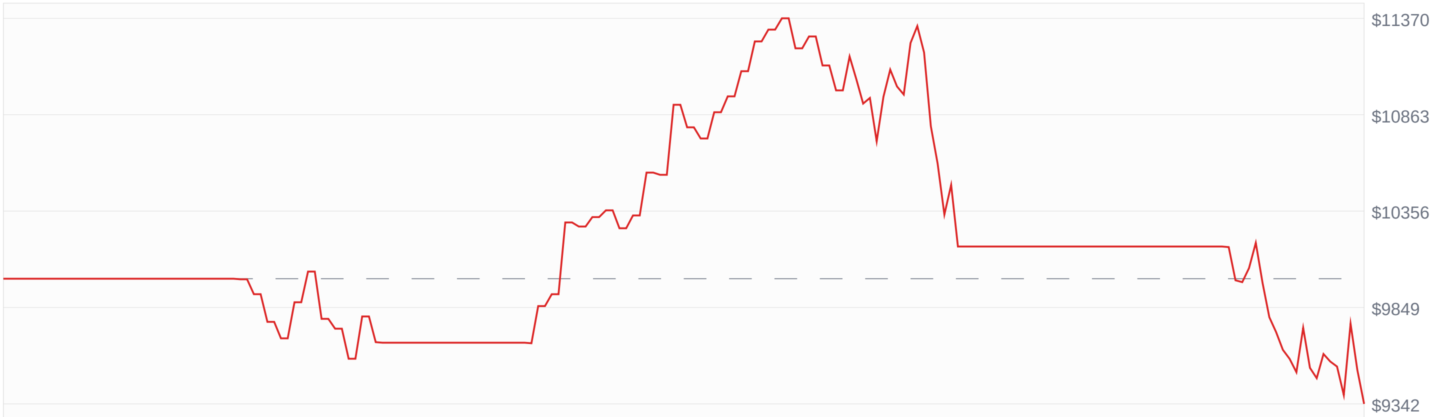
BACKTEST REPORT

Backtest #56147 · AMZN · EVO_GG1RSISNIP_v892

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 backtest reveals a severe strategy failure on AMZN, delivering a -6.61% return with a negative Sharpe ratio of -0.47. Only three executed trades produced a 33.3% win rate and a 17.84% maximum drawdown, which statistically renders the results unreliable due to extreme sample size. The strategy likely failed to adapt to AMZN's volatility regime, resulting in a loss of capital from $9,341.62. We must expand the training data to include more volatile market conditions before redeploying. A retest with adjusted position sizing and a minimum 50-trade sample is required to validate any edge.

ADDITIONAL METRICS

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

Generated 2026-09-02T13:44:45Z · latinostrading.com