LATINOS TRADING

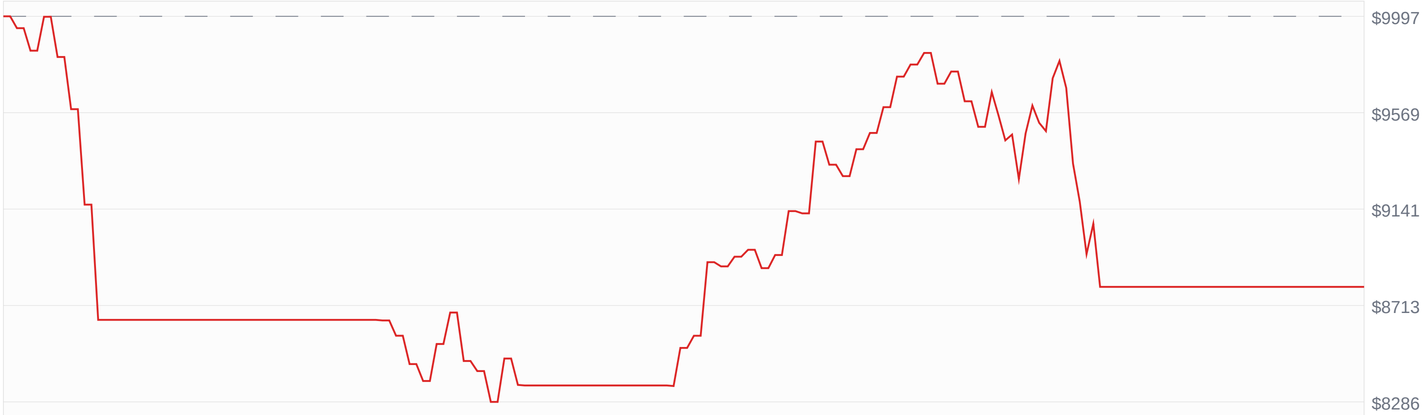
BACKTEST REPORT

Backtest #34771 · AMZN · EVO_GG1RSISNIP_v1125

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_GG1RSISNIP_v1125 delivered a negative ROI of -12.04% with a Sharpe ratio of -0.94, indicating severe underperformance relative to the risk-free rate. With only three trades, the sample size is statistically insignificant, rendering the 33.3% win rate and 17.14% maximum drawdown unreliable indicators of strategy failure. The high drawdown suggests the strategy lacks robust stop-loss mechanisms or is misaligned with current AMZN volatility regimes. Given the lack of statistical confidence, one concrete next step is to re-run the backtest with extended historical data to validate parameter stability. This approach will determine if the poor results are an anomaly or a fundamental flaw in the signal logic.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8796.05

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