LATINOS TRADING

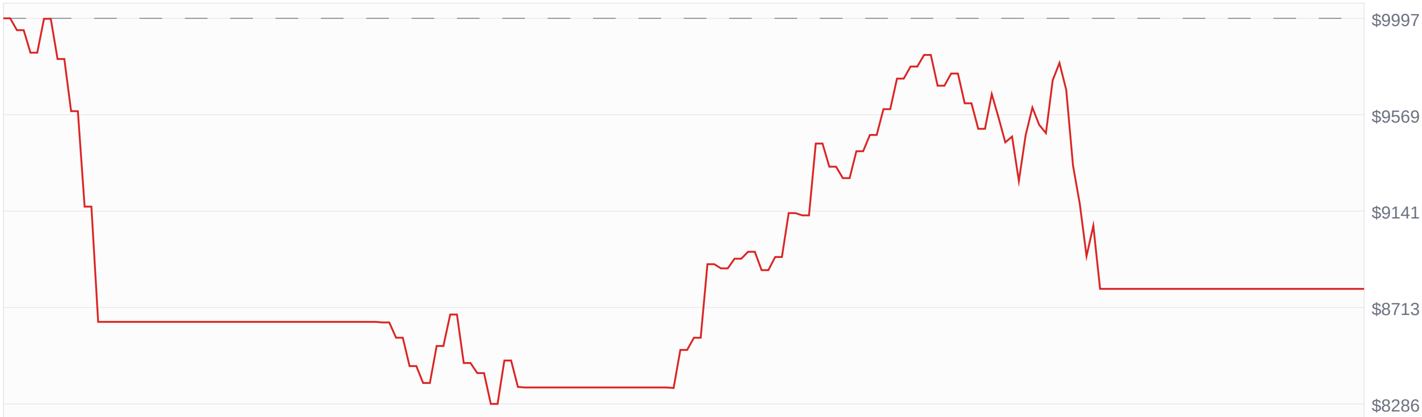
BACKTEST REPORT

Backtest #35458 · AMZN · EVO_GG1RSISNIP_v267

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 EVO_GG1RSISNIP_v267 backtest on AMZN reveals a severe failure to capture alpha, yielding a -12.04% ROI and a negative Sharpe ratio of -0.94. With only 3 total trades and a dismal 33.3% win rate, the sample size is statistically insignificant and prone to high variance. The strategy generated substantial losses with a maximum drawdown of 17.14%, indicating poor risk-adjusted performance during this specific market regime. Given the lack of trade frequency, the results likely reflect a false negative or a prolonged consolidation period rather than a systemic strategy flaw. The immediate next step is to run a longer-term backtest on AMZN to validate signal frequency and re-evaluate entry logic under different volatility conditions.

ADDITIONAL METRICS

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