LATINOS TRADING

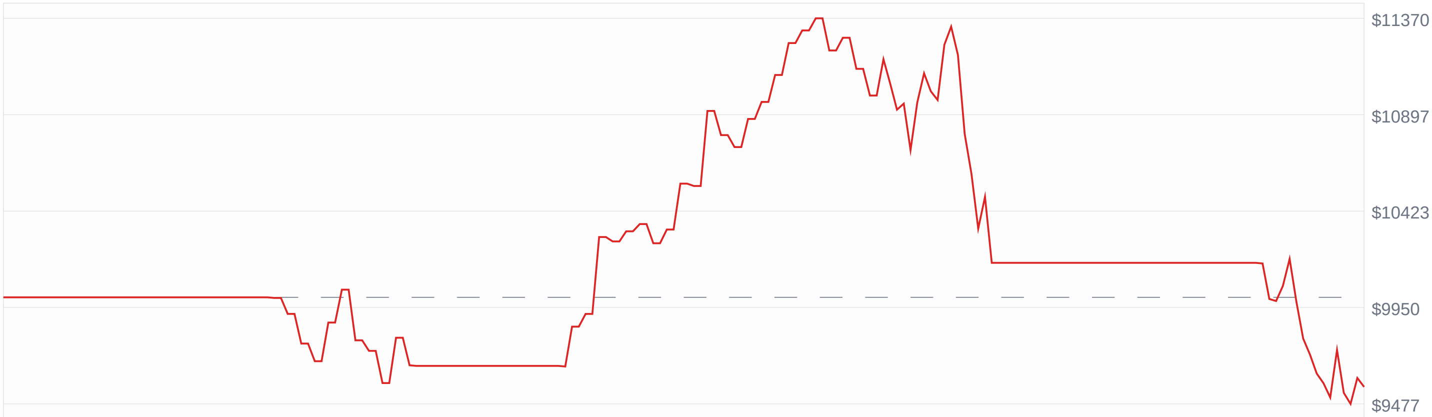
BACKTEST REPORT

Backtest #36412 · AMZN · EVO_GG1RSISNIP_v419

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.32	33.3%	-16.65%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_GG1RSISNIP_v419 reveals a fundamentally flawed strategy, with a negative ROI of -4.43% and a Sharpe ratio of -0.32 indicating consistent underperformance against the risk-free rate. A critical weakness is the extremely low trade count of three, rendering the 33.3% win rate and -16.65% drawdown statistically insignificant and prone to high variance. The strategy failed to capture volatility effectively, resulting in a final capital of $9,560.24 below the starting point, suggesting the entry logic is misaligned with current market conditions. Immediate action requires stress-testing the signal parameters against a broader sample size to determine if the poor performance is an anomaly or a structural flaw.

ADDITIONAL METRICS

CAGR	**-4.43%**
Sortino Ratio	**-0.23**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9560.24**