LATINOS TRADING

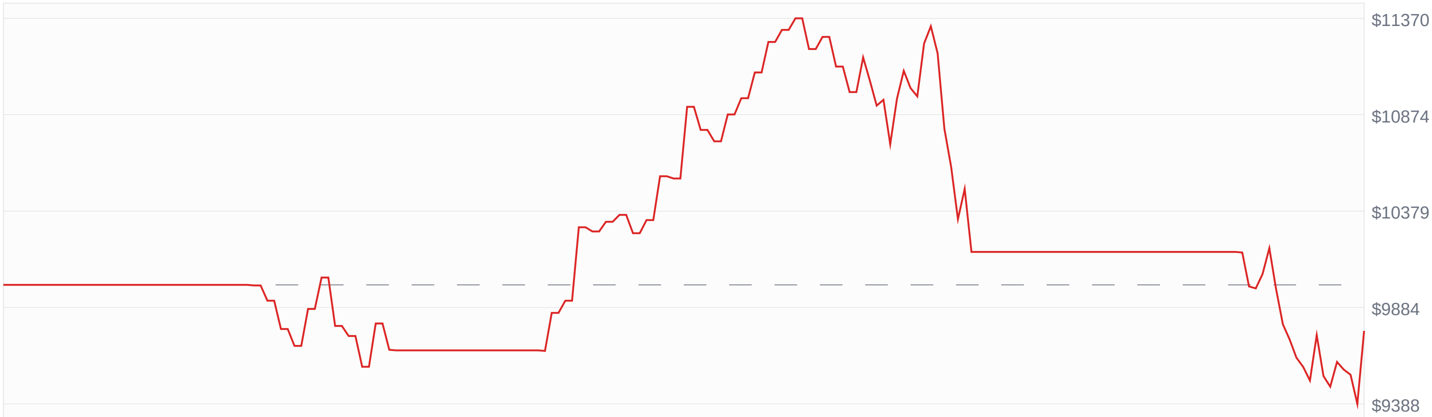
BACKTEST REPORT

Backtest #50216 · AMZN · EVO_GG1RSISNIP_v1448

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_GG1RSISNIP_v1448 failed catastrophically, generating a negative ROI of 2.39% and a drawdown of 17.43% due to a severe lack of statistical significance in only three trades. A Sharpe ratio of -0.12 confirms the strategy produced negative risk-adjusted returns, likely stemming from a 33.3% win rate that is insufficient for reliable edge detection. With such a minimal sample size, the results are highly susceptible to noise rather than capturing a true market inefficiency. The next step is to backtest the strategy over a broader historical window to validate whether the poor performance is a data anomaly or a genuine flaw in the signal logic.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**