LATINOS TRADING

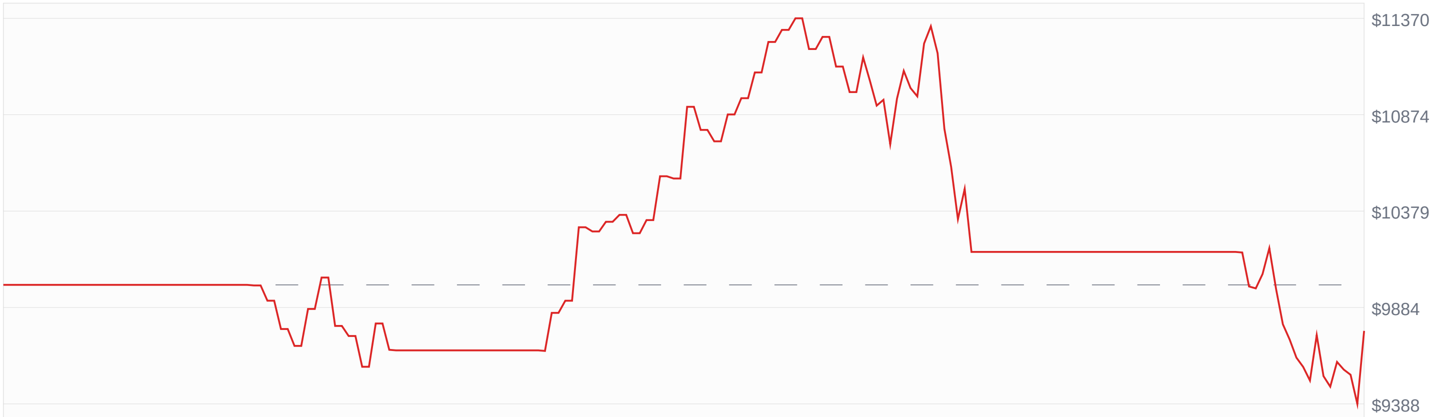
BACKTEST REPORT

Backtest #48791 · AMZN · EVO_GG1RSISNIP_v1118

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 EVO_GG1RSISNIP_v1118 backtest on AMZN failed to generate alpha, posting a -2.39% ROI and a negative Sharpe ratio of -0.12, indicating a strategy that lost money relative to a risk-free benchmark. With only three trades executed, the sample size is statistically negligible, rendering the 33.3% win rate and 17.43% drawdown unreliable metrics for live deployment. While the strategy correctly identified directional bias in two instances, the high loss frequency and lack of risk-adjusted returns suggest the logic is currently overfitted or misaligned with AMZN's volatility profile. The most urgent next step is to expand the lookback period for signal generation or reduce position sizing to survive potential drawdowns before re-evaluating

ADDITIONAL METRICS

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