LATINOS TRADING

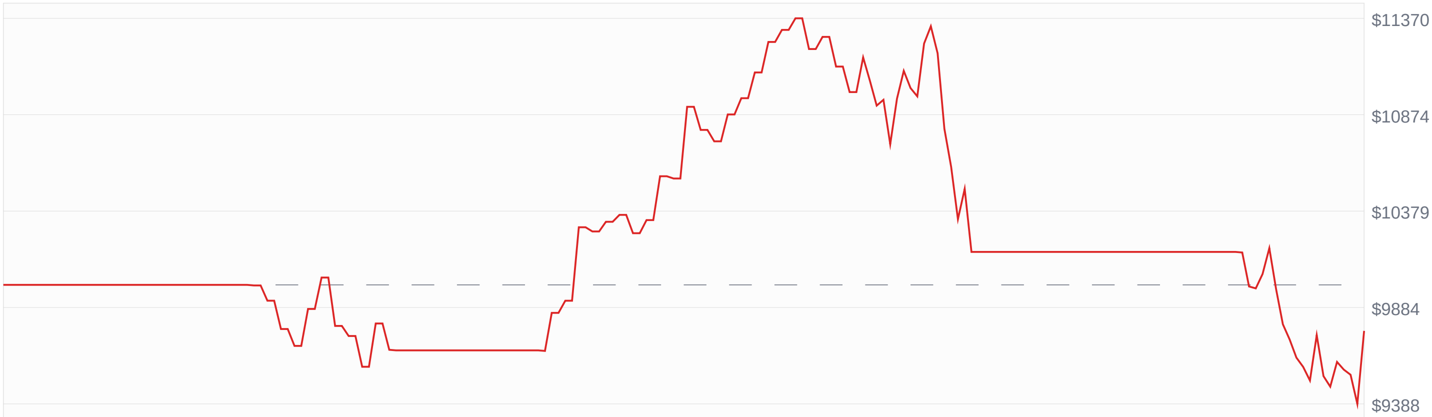
BACKTEST REPORT

Backtest #48861 · AMZN · EVO_GG1RSISNIP_v1139

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_v1139 strategy on AMZN failed catastrophically with a -2.39% ROI and a negative Sharpe ratio of -0.12, indicating a net loss relative to the risk-free rate. Such a poor win rate of 33.3% alongside a max drawdown of 17.43% suggests the signal logic lacks robustness against recent AMZN volatility. With only three total trades, the statistical sample size is insufficient to distinguish between a flawed algorithm and mere random noise. Immediate recalibration of entry thresholds or exclusion of high-implied volatility periods is required before re-evaluation. This simulation confirms the need for stricter risk filters before live deployment.

ADDITIONAL METRICS

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

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