LATINOS TRADING

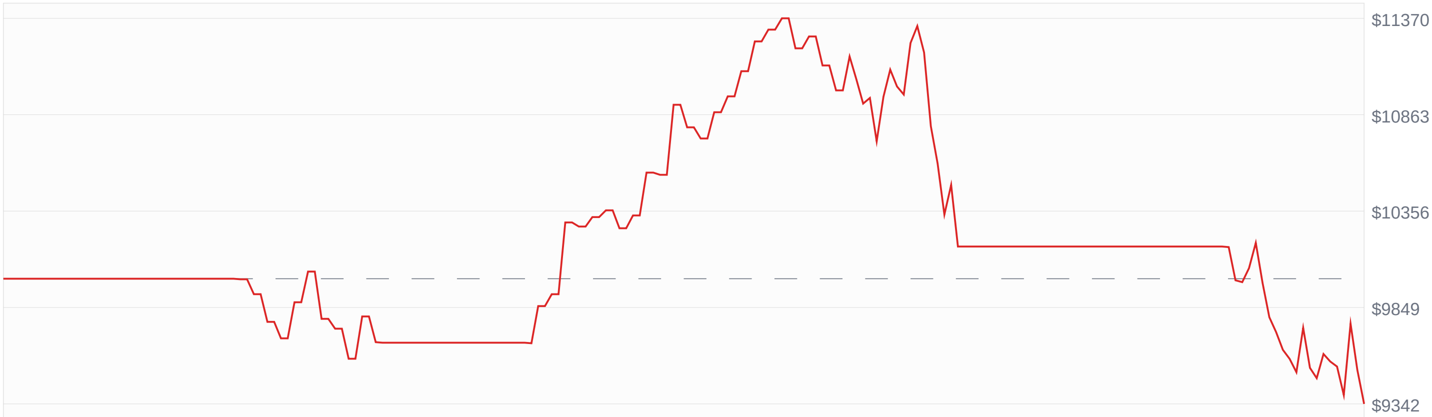
BACKTEST REPORT

Backtest #52548 · AMZN · EVO_GG1RSISNIP_v1198

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest for AMZN reveals severe underperformance with a -6.61% loss and a negative Sharpe ratio of -0.47, indicating a strategy that lost money per unit of risk taken. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 17.84% drawdown unreliable indicators of future behavior. The failure suggests the EVO_GG1RSISNIP_v1198 logic lacks robustness for current AMZN volatility or is simply overfit to historical noise. Before deploying live capital, we must increase the simulation horizon to capture more market regimes and validate whether the losses are due to execution errors or structural flaws in the entry rules.

ADDITIONAL METRICS

CAGR	**-6.61%**
Sortino Ratio	**-0.36**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9341.62**

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