LATINOS TRADING

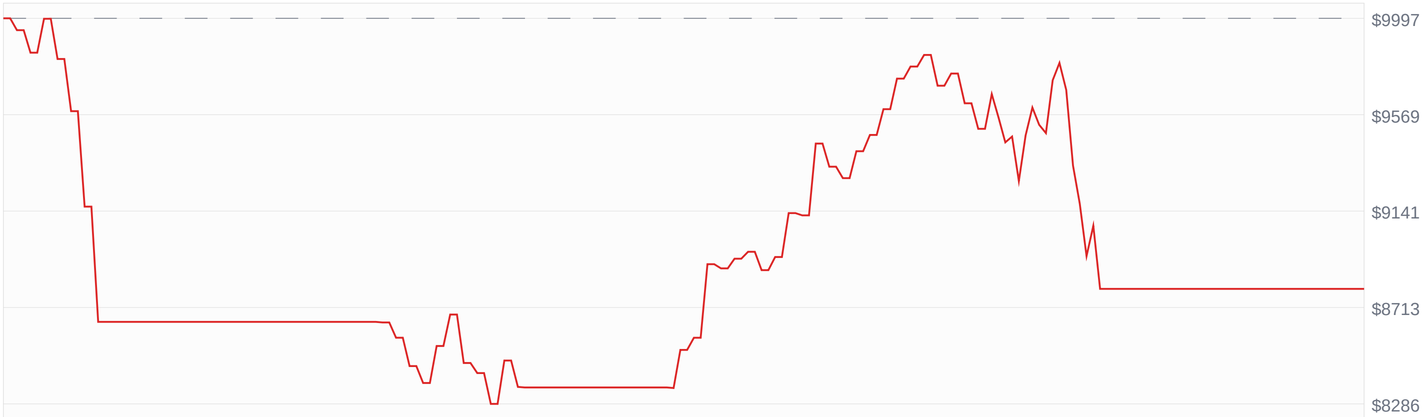
BACKTEST REPORT

Backtest #32949 · AMZN · EVO_GG1RSISNIP_v6

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v6 strategy on AMZN failed catastrophically, delivering a -12.04% return with a negative Sharpe ratio of -0.94 and a prohibitive 17.14% maximum drawdown. The sample size of only three trades renders the 33.3% win rate statistically insignificant and unreliably reflective of true performance. This severe undercapitalization suggests the signal logic is misaligned with current volatility regimes or suffers from overfitting to historical noise. Immediate action requires expanding the backtest lookback window to validate robustness or abandoning the strategy entirely until statistical confidence is regained. We must not deploy capital on a system that has demonstrated such a high probability of failure in this specific

ADDITIONAL METRICS

CAGR	**-12.04%**
Sortino Ratio	**-0.59**
Turnover	**5.28x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8796.05**

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