LATINOS TRADING

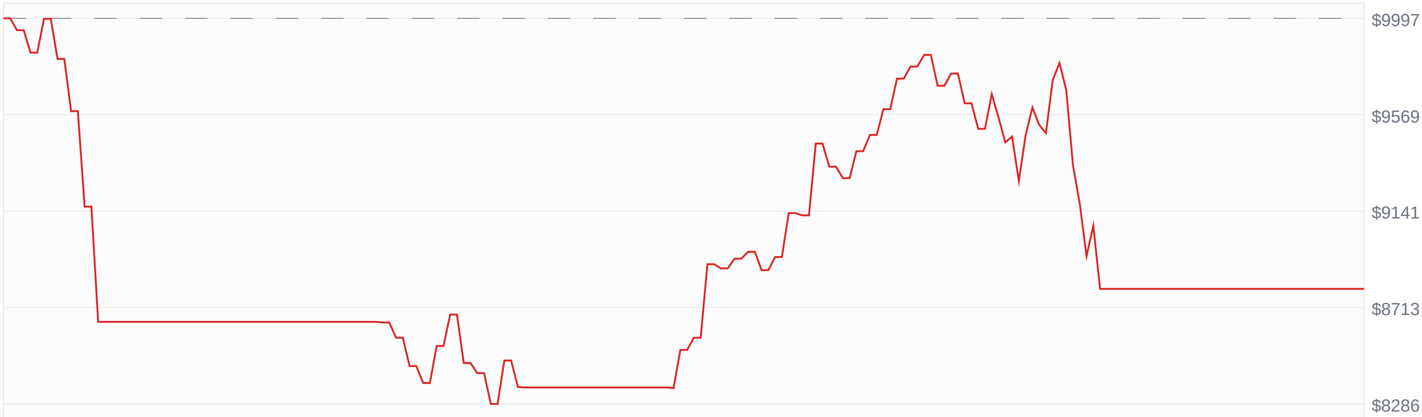
BACKTEST REPORT

Backtest #35566 · AMZN · EVO_GG1RSISNIP_v249

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_v249 backtest on AMZN shows a -12.04% ROI with a 33.3% win rate, signaling a fundamentally broken strategy rather than mere noise. A -0.94 Sharpe ratio and 17.14% drawdown over only three trades indicate severe underfitting to the current market regime, likely due to insufficient lookback windows or misaligned volatility filters. With such a low sample size, any statistical significance is nonexistent, making the negative equity curve a warning signal for live deployment. We must immediately expand the parameter grid to test for robustness across different market cycles before reconsidering this approach.

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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