LATINOS TRADING

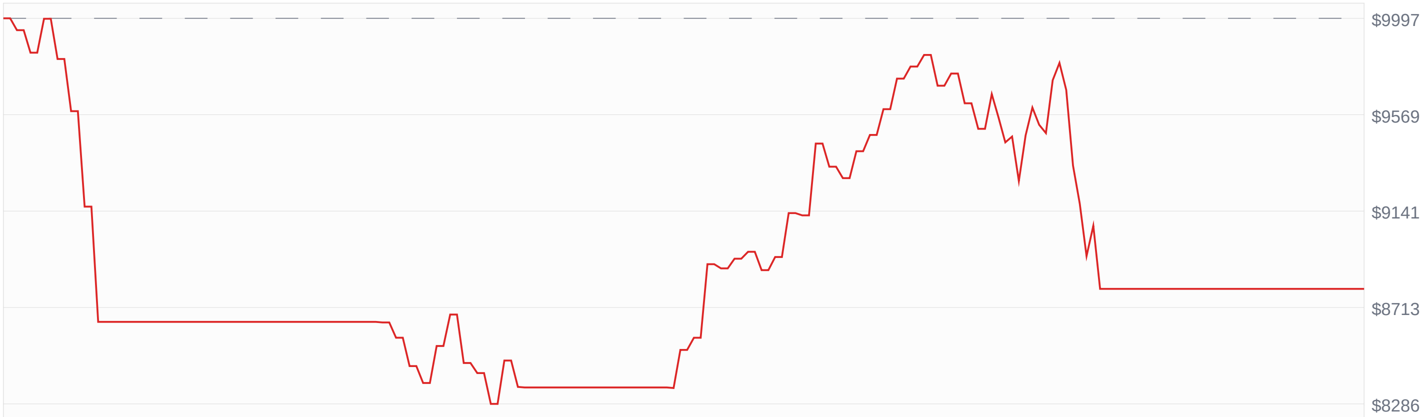
BACKTEST REPORT

Backtest #35974 · 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 AMZN backtest for EVO_GG1RSISNIP_v249 shows severe underperformance with a -12.04% ROI and a negative Sharpe ratio of -0.94, indicating a strategy that loses money per unit of risk taken. A mere 3 trades and a 33.3% win rate provide statistically insignificant results, rendering the 17.14% maximum drawdown unrepresentative of long-term viability. The extreme drawdown suggests the entry logic fails during this specific market regime, likely due to poor volatility filtering. We must widen the sample size by backtesting over a longer historical window to validate whether these losses are regime-specific or structural. The immediate next step is to pause deployment and recalibrate the signal thresholds before re-evaluating.

ADDITIONAL METRICS

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