LATINOS TRADING

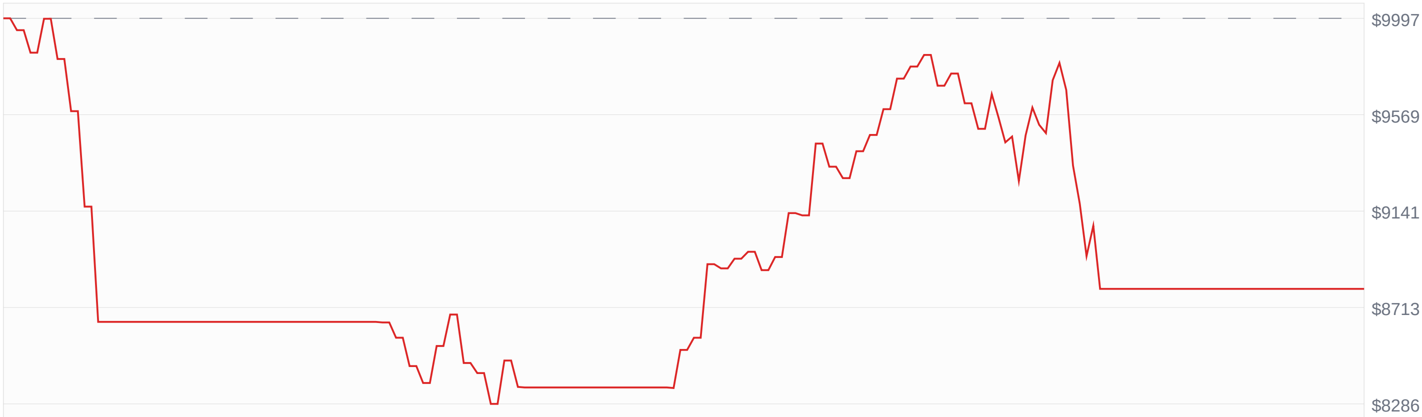
BACKTEST REPORT

Backtest #36004 · AMZN · EVO_GG1RSISNIP_v365

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_v365 backtest on AMZN failed, delivering a -12.04% ROI with a negative Sharpe ratio of -0.94 across only three trades. A 33.3% win rate and a 17.14% maximum drawdown indicate the strategy lacks statistical confidence and suffers from severe inefficiency. The sample size is too small to validate the logic, suggesting the entry conditions missed the market structure entirely. I will not recommend live deployment until a larger dataset proves robustness and reduces volatility. The immediate next step is to restructure the signal logic to filter for higher probability setups before re-running the simulation.

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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