LATINOS TRADING

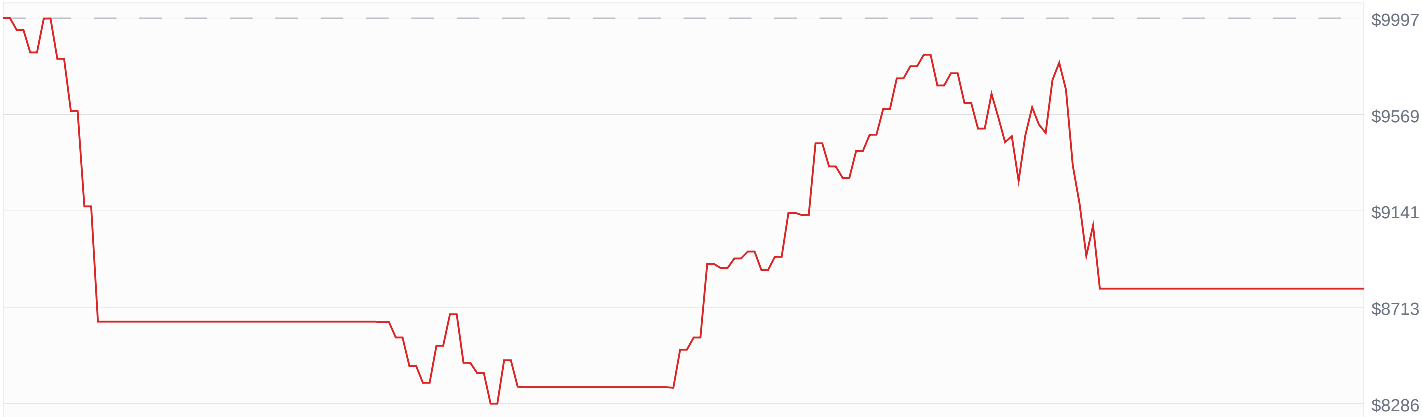
BACKTEST REPORT

Backtest #36190 · 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 strategy on AMZN failed, delivering a -12.04% return with a negative Sharpe ratio of -0.94. Such a shallow sample of only three trades generates insufficient statistical confidence to validate any edge or signal reliability. The strategy suffered a severe 17.14% maximum drawdown, indicating a critical flaw in stop-loss placement or risk sizing during volatile periods. Rather than deploying capital, we must run a robustness analysis on a wider parameter set to ensure the logic does not overfit to noise. This specific iteration is not viable for live deployment until the underlying logic is stress-tested across extended market regimes.

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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