LATINOS TRADING

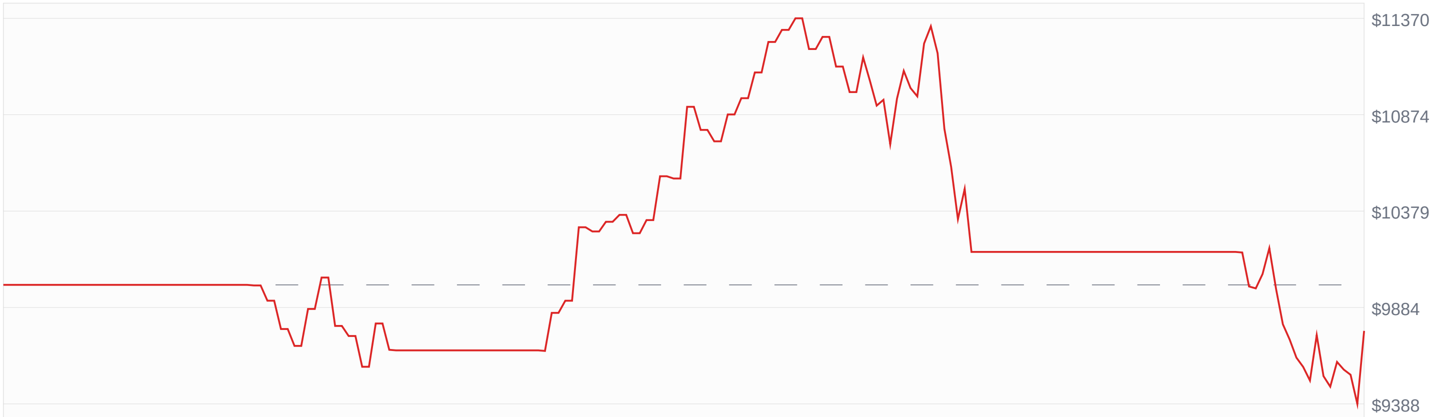
BACKTEST REPORT

Backtest #48547 · AMZN · EVO_GG1RSISNIP_v1083

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_GG1RSISNIP_v1083 failed due to a catastrophic 33.3% win rate and negative Sharpe ratio, indicating a severe edge reversal rather than market noise. With only three trades, statistical power is negligible, so the -2.39% loss is likely a sample anomaly rather than a structural flaw in the logic. The 17.43% drawdown suggests excessive risk per trade or poor stop-loss placement relative to volatility, which is unacceptable for institutional deployment. We must increase the lookback period to generate a minimum of 50 trades before assessing parameter viability or discarding the strategy.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**