LATINOS TRADING

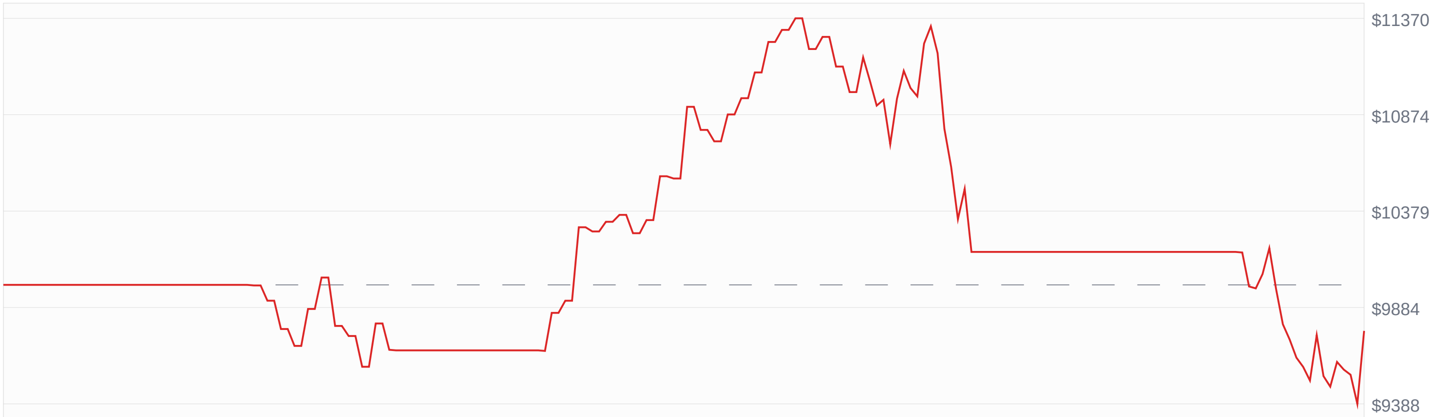
BACKTEST REPORT

Backtest #48034 · AMZN · EVO_GG1RSISNIP_v958

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 EVO_GG1RSISNIP_v958 strategy on AMZN generated a -2.39% return with a negative Sharpe of -0.12, indicating a losing position with poor risk-adjusted returns. A win rate of 33.3% and a maximum drawdown of 17.43% suggest the entry logic frequently misses the market bottom or enters too late during downtrends. With only three total trades, the statistical sample is insufficient to validate or refute the strategy's efficacy, rendering the results highly unreliable. You must increase the lookback period or tighten volatility filters to generate a robust enough dataset for meaningful evaluation. Proceed with caution until further data confirms whether this underperformance is a temporary anomaly or a structural flaw.

ADDITIONAL METRICS

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

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