LATINOS TRADING

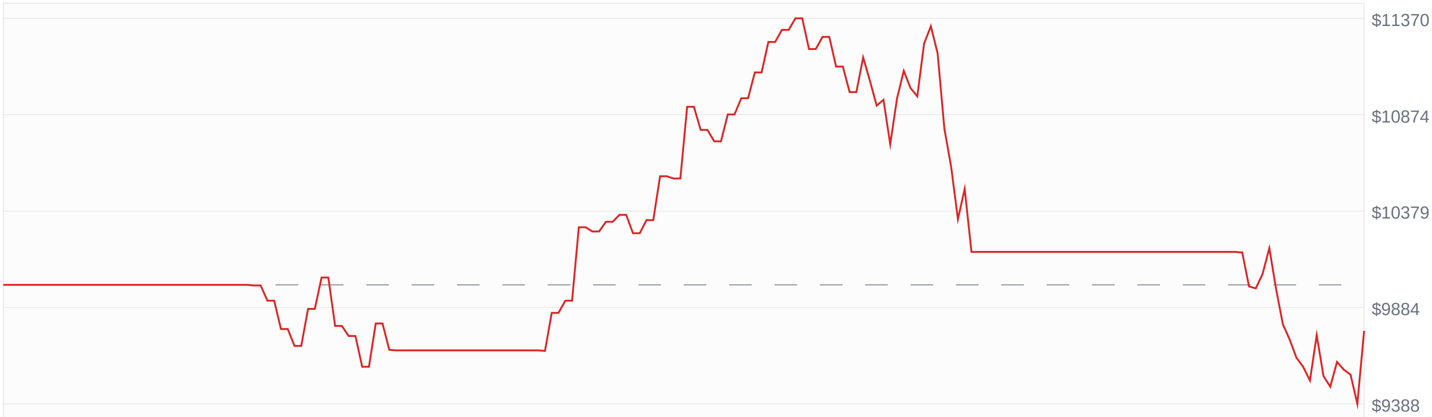
BACKTEST REPORT

Backtest #48548 · 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 EVO_GG1RSISNIP_v1083 strategy on AMZN delivered a negative return of -2.39% with a Sharpe ratio of -0.12. The primary failure is a 33.3% win rate combined with a severe 17.43% maximum drawdown. With only three total trades, the sample size is statistically insignificant and insufficient to validate the model. The current logic lacks the risk controls needed to preserve capital during adverse moves. The immediate next step is to run a Monte Carlo simulation to assess robustness before any further deployment.

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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