LATINOS TRADING

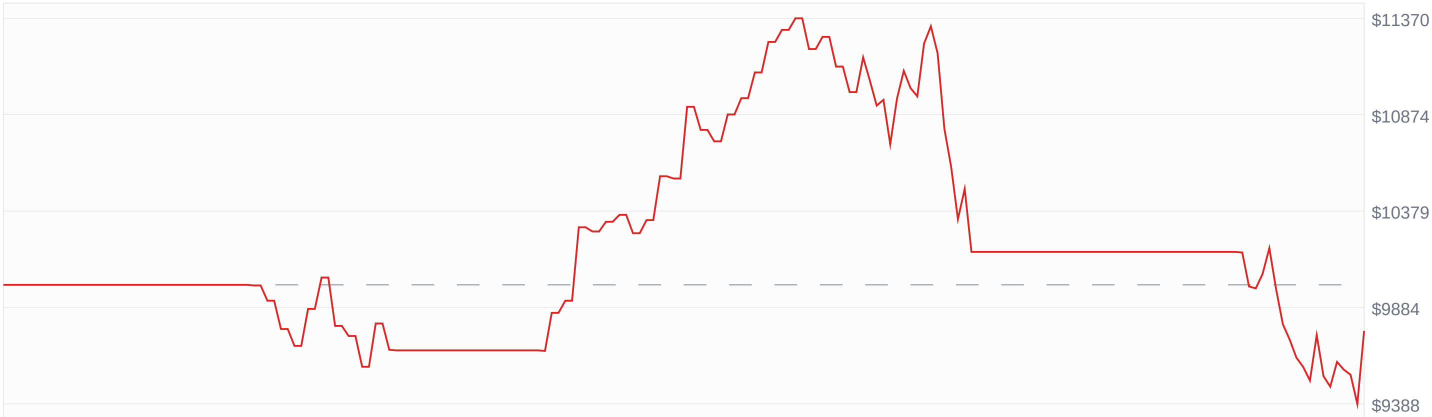
BACKTEST REPORT

Backtest #49964 · AMZN · EVO_GG1RSISNIP_v1305

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_v1305 strategy on AMZN failed to generate alpha, delivering a negative return and a Sharpe ratio of -0.12 amid a severe 17.43% drawdown. Such poor performance across only three trades renders the sample size statistically insignificant, precluding any reliable inference on strategy robustness. The low win rate suggests the entry logic is poorly calibrated to current Amazon price action or lacks proper trend filtering. We must immediately increase data granularity and trade frequency to validate the signal generation before real capital 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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