LATINOS TRADING

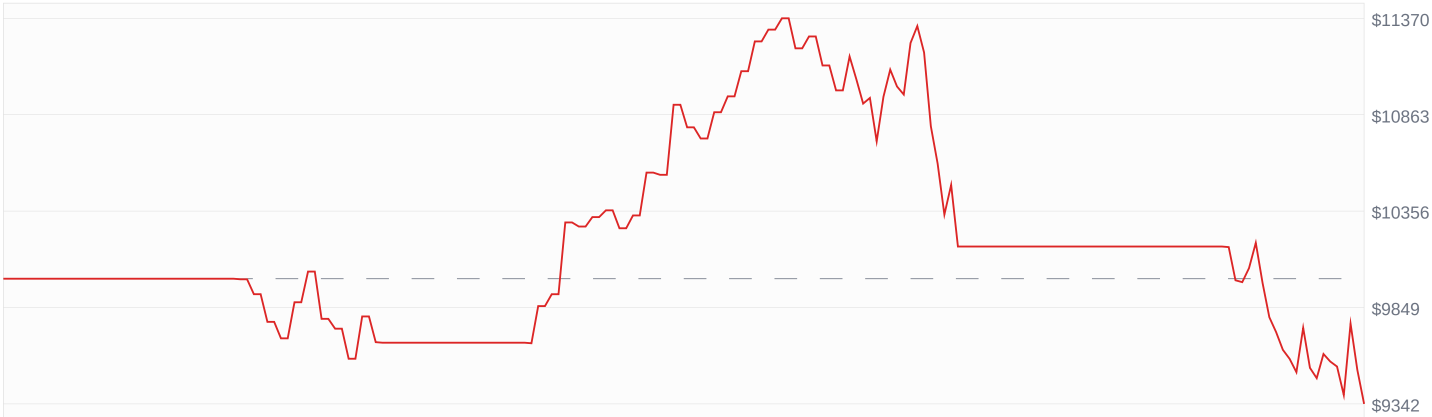
BACKTEST REPORT

Backtest #52303 · AMZN · EVO_GG1RSISNIP_v1035

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1035 strategy on AMZN suffered a -6.61% drawdown, driven by a meager sample of only three trades that yielded a 33.3% win rate and negative Sharpe ratio of -0.47. Such limited trade frequency renders these metrics statistically insignificant, likely reflecting overfitting to recent volatility rather than a robust edge. The strategy failed to capture the asset's momentum, resulting in a final capital of $9,341.62 from an initial position. Given the insufficient data, any performance attribution is speculative and unreliable for live deployment. The immediate next step is to backtest on a longer historical window to validate stability before considering parameter adjustments.

ADDITIONAL METRICS

CAGR	**-6.61%**
Sortino Ratio	**-0.36**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9341.62**

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