LATINOS TRADING

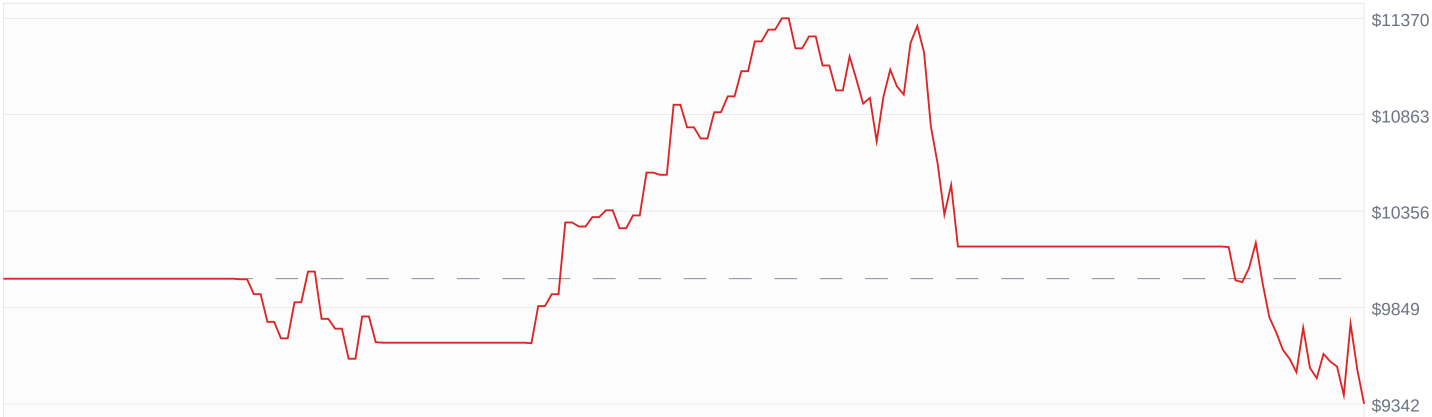
BACKTEST REPORT

Backtest #53843 · AMZN · EVO_GG1RSISNIP_v1560

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_v1560 strategy on AMZN failed, delivering a -6.61% return with a negative Sharpe ratio due to a severe 17.84% drawdown across only three trades. This minuscule sample size offers zero statistical confidence, rendering the poor performance indistinguishable from random noise. The low win rate of 33.3% suggests the signal logic lacks robustness or proper entry filters for this specific asset class. We must broaden the backtesting horizon to accumulate sufficient trade data before revising parameters or redeploying capital.

ADDITIONAL METRICS

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