LATINOS TRADING

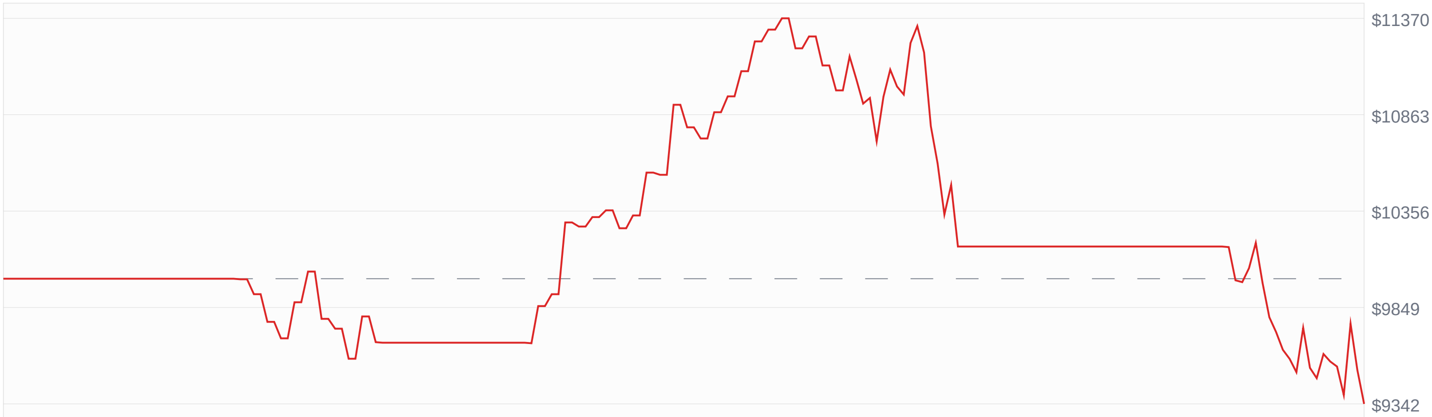
BACKTEST REPORT

Backtest #56061 · AMZN · EVO_GG1RSISNIP_v211

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_v211 strategy failed on AMZN, delivering a -6.61% return with a negative Sharpe of -0.47, indicating the capital loss exceeded volatility adjustments. With only three trades executed, the 33.3% win rate and 17.84% drawdown provide insufficient statistical power to validate the logic or rule out random noise. The sample size is too small to draw reliable conclusions, and the single loss likely dominated the performance metrics. A concrete next step is to run a backtest on a larger dataset or different volatility regime to verify robustness before live deployment.

ADDITIONAL METRICS

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

Generated 2026-09-03T01:30:30Z · latinostrading.com