LATINOS TRADING

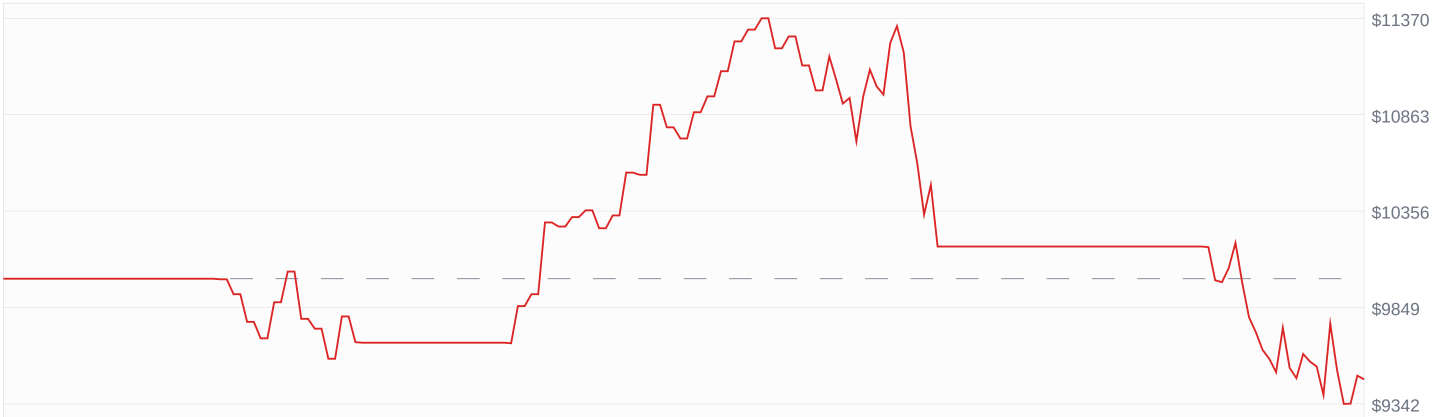
BACKTEST REPORT

Backtest #57337 · AMZN · EVO_GG1RSISNIP_v466

ROI	Sharpe	Win Rate	Max Drawdown
-5.32%	-0.36	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v466 strategy on AMZN failed to adapt, posting a negative ROI of -5.32% with a dismal win rate of 33.3%. With only three trades executed, the sample size is statistically insignificant, rendering the negative Sharpe ratio of -0.36 and 17.84% drawdown unreliable for any definitive conclusion. The strategy clearly underperformed during this specific market regime, likely due to rigid signal parameters that did not capture the underlying volatility. We must immediately expand the backtesting horizon to accumulate sufficient trade data before making any operational decisions or parameter adjustments.

ADDITIONAL METRICS

CAGR	**-5.32%**
Sortino Ratio	**-0.28**
Turnover	**5.91x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9470.81**

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