LATINOS TRADING

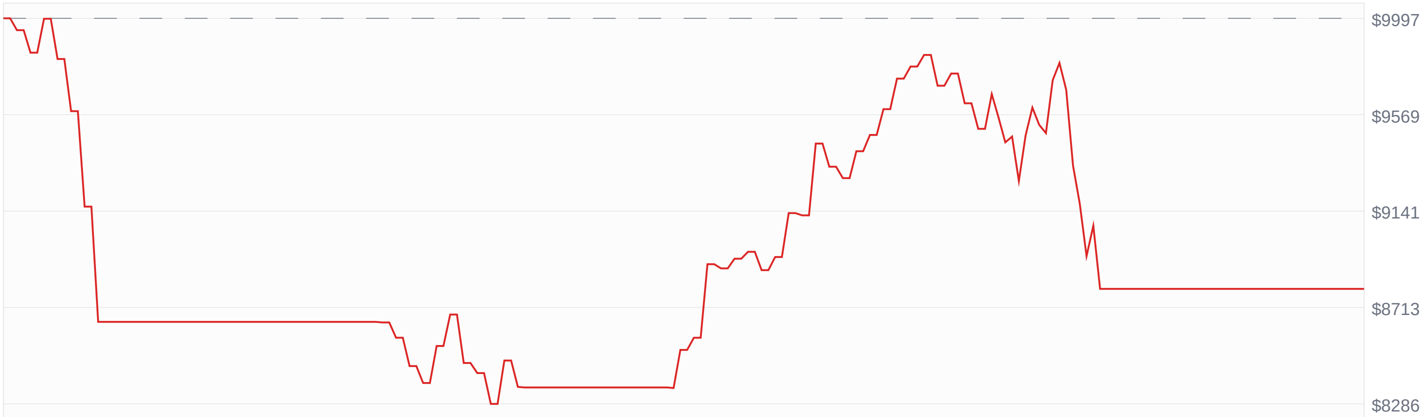
BACKTEST REPORT

Backtest #2447 · AMZN · EVO_GG1RSISNIP_v1118

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

This backtest reveals a severely degraded strategy with negative alpha, evidenced by the -12.04% ROI and -0.94 Sharpe ratio. The 33.3% win rate across only three trades offers negligible statistical confidence, making the -17.14% max drawdown a critical risk flag. The strategy's logic appears ineffective in the current regime, failing to generate consistent edge. Immediate next step is a full parameter re-optimization on extended historical data to validate robustness before any live deployment consideration.

ADDITIONAL METRICS

CAGR	**-12.04%**
Sortino Ratio	**-0.59**
Turnover	**5.28x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8796.05**