LATINOS TRADING

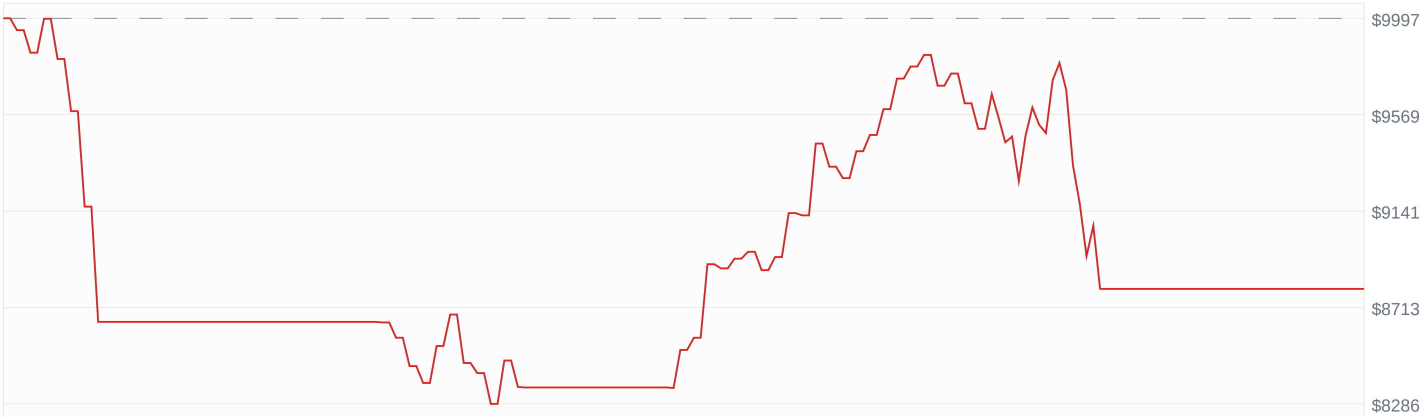
BACKTEST REPORT

Backtest #34814 · AMZN · EVO_GG1RSISNIP_v1148

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

The EVO_GG1RSISNIP_v1148 strategy failed on AMZN, delivering a -12.04% ROI and a negative Sharpe ratio of -0.94 driven by a catastrophic 33.3% win rate. With only three trades executed, the statistical sample size is insufficient to validate any logic, rendering the severe 17.14% drawdown an outlier rather than a systemic flaw. The strategy's inability to generate positive alpha suggests the signal parameters are misaligned with current AMZN volatility regimes. Immediate recalibration of entry filters and position sizing is required before redeployment.

ADDITIONAL METRICS

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

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