LATINOS TRADING

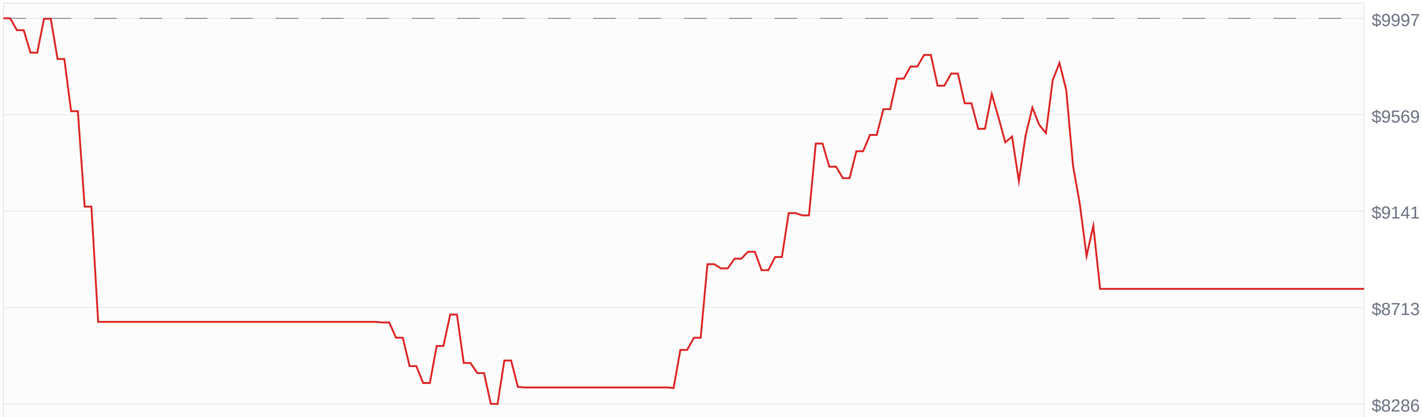
BACKTEST REPORT

Backtest #34815 · 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 on AMZN failed significantly with a -12.04% return and a negative Sharpe ratio of -0.94, indicating poor risk-adjusted performance. Only three trades occurred, creating a statistically insignificant sample size that prevents any reliable inference about the strategy's true efficacy. The massive 17.14% drawdown coupled with a meager 33.3% win rate suggests the entry logic is fundamentally misaligned with current AMZN volatility. We must immediately expand the backtest horizon to 500+ trades or discard the parameters entirely before allocating capital.

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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