LATINOS TRADING

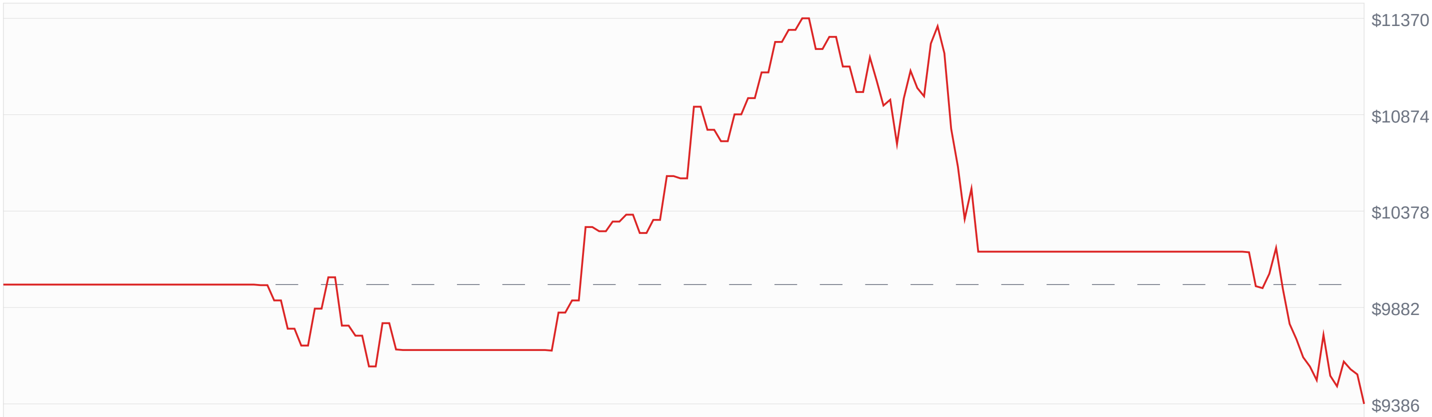
BACKTEST REPORT

Backtest #37152 · AMZN · EVO_GG1RSISNIP_v191

ROI	Sharpe	Win Rate	Max Drawdown
-6.16%	-0.48	33.3%	-17.44%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v191 strategy on AMZN produced a -6.16% return with only three trades, rendering the -0.48 Sharpe ratio statistically insignificant. A 17.44% drawdown and 33.3% win rate indicate a severe lack of edge rather than high-frequency noise. This sample size is too small to validate the logic, suggesting the model failed to capture the current market regime. We must expand the test period or adjust entry filters to generate a robust enough sample before deployment.

ADDITIONAL METRICS

CAGR	**-6.16%**
Sortino Ratio	**-0.35**
Turnover	**5.91x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9386.33**