# LATINOS TRADING

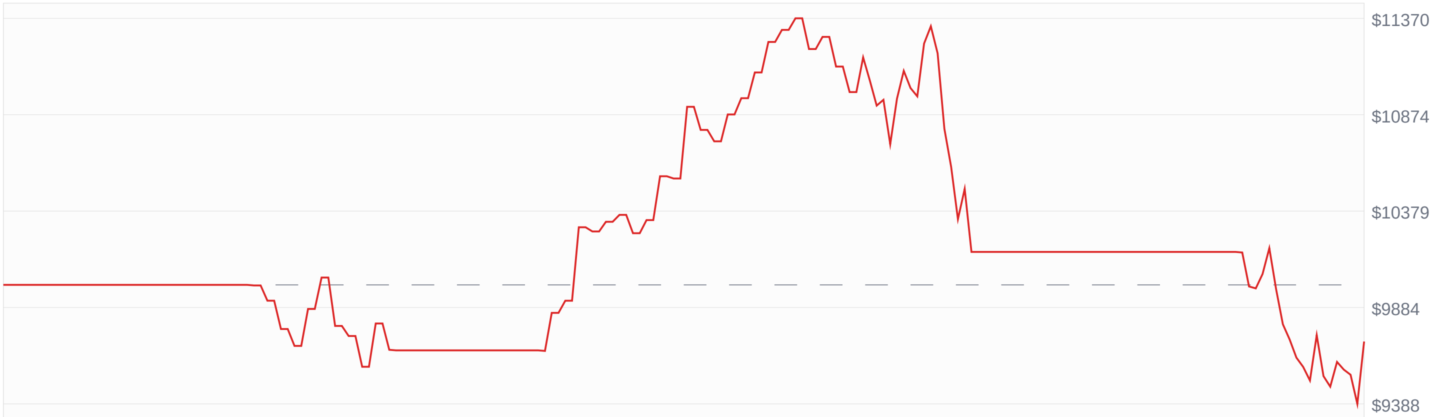
## BACKTEST REPORT

Backtest #37546 · AMZN · EVO_GG1RSISNIP_v31

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -2.94% | -0.17 | 33.3% | -17.43% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v31 strategy on AMZN failed decisively, delivering a -2.94% return with a negative Sharpe ratio of -0.17. Only three trades generated data, rendering the 33.3% win rate statistically insignificant and the 17.43% drawdown highly volatile. The sample size is too small to confirm any alpha, suggesting the entry logic lacks robustness against current market noise. We must execute a new backtest with adjusted stop-loss parameters and a wider lookback period to validate signal stability before live deployment. This approach ensures we distinguish between random noise and genuine predictive power.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-2.94%** |
| Sortino Ratio | **-0.13** |
| Turnover | **5.94x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$9708.86** |