LATINOS TRADING

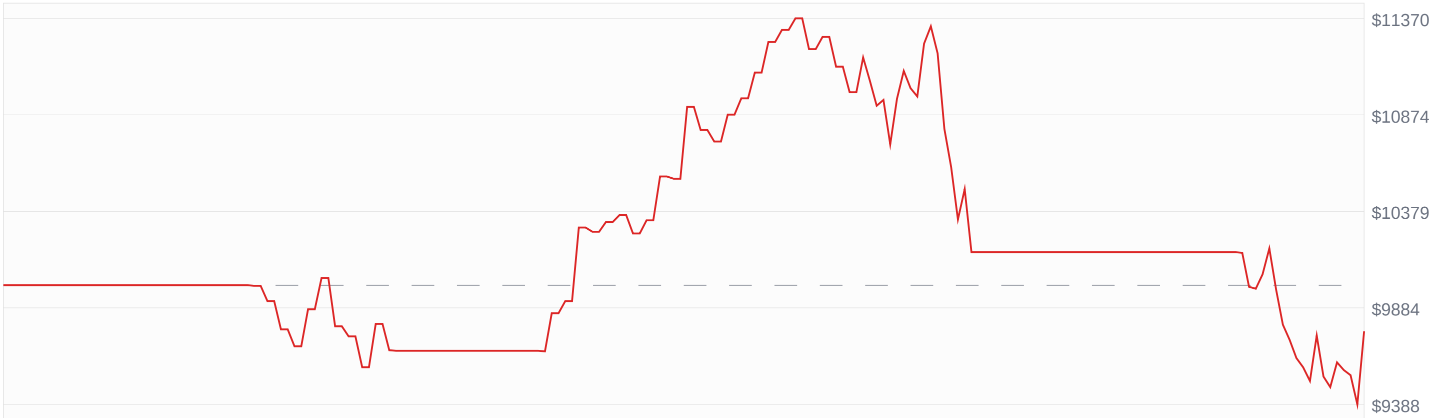
BACKTEST REPORT

Backtest #39009 · AMZN · EVO_GG1RSISNIP_v958

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v958 strategy on AMZN is statistically invalid with only three trades and a negative Sharpe ratio of -0.12. The 33.3% win rate and 17.43% drawdown suggest overfitting or a regime shift rather than a robust edge. With such a low sample size, no conclusion can be drawn regarding the strategy's true alpha or risk profile. Immediate backtesting on an expanded dataset across multiple market regimes is required before any live deployment.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**