LATINOS TRADING

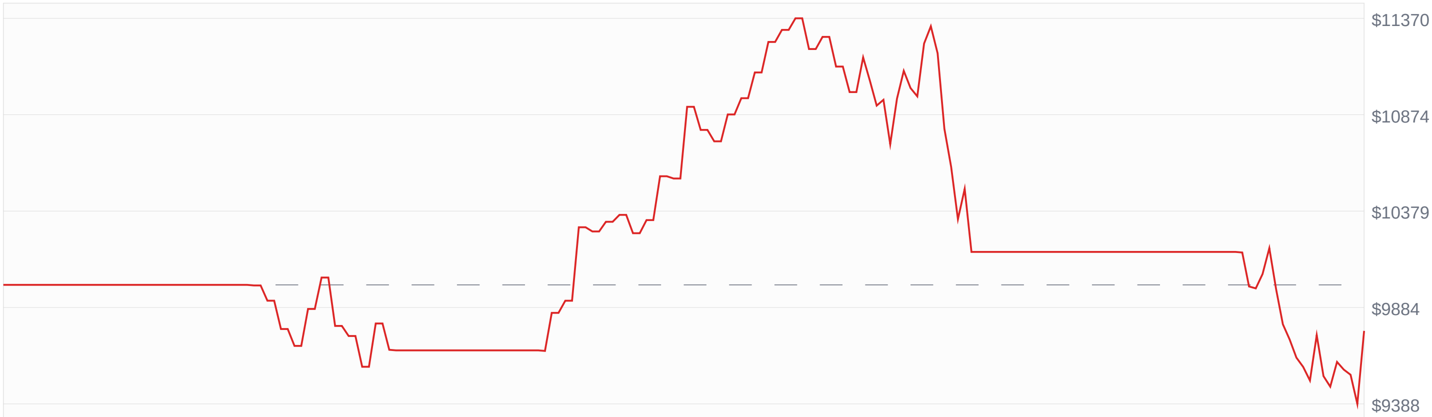
BACKTEST REPORT

Backtest #48036 · 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 failed on AMZN, delivering a -2.39% ROI and a -0.12 Sharpe ratio over only three trades. With a mere 33.3% win rate and a 17.43% maximum drawdown, the sample size is too small to reject the hypothesis that the entry logic is misaligned with current volatility. Statistical significance is absent here, rendering any performance claims meaningless until the strategy generates a larger, more robust dataset. The primary failure likely stems from poor stop-loss placement or insufficient filtering in a choppy market environment. We must immediately expand the parameter search space and run a walk-forward analysis to validate if the core logic holds before deploying live capital.

ADDITIONAL METRICS

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

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