LATINOS TRADING

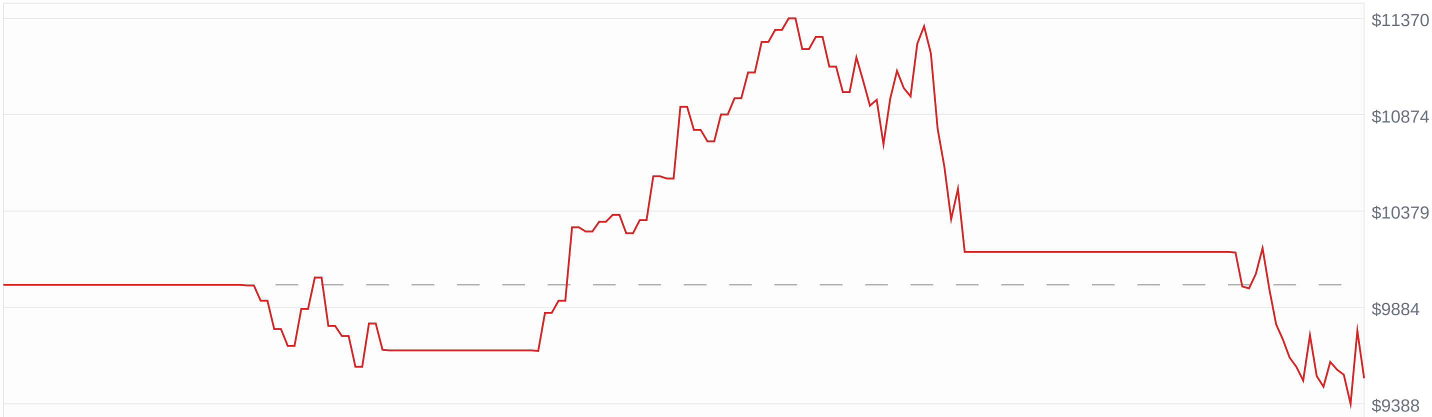
BACKTEST REPORT

Backtest #51276 · AMZN · EVO_GG1RSISNIP_v31

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v31 strategy on AMZN generated a -4.83% drawdown with a negative Sharpe of -0.32, indicating a net loss in risk-adjusted terms. The strategy executed only three trades, a sample size too small to achieve statistical significance or confirm robustness against market noise. With a win rate of 33.3% and a maximum drawdown of 17.43%, the risk profile is currently unsuitable for institutional deployment. The primary failure lies in the lack of trade frequency, which prevents proper evaluation of the signal logic under varied market conditions. The immediate next step is to re-optimize entry thresholds to increase trade volume and validate the strategy over a longer historical period.

ADDITIONAL METRICS

CAGR	**-4.83%**
Sortino Ratio	**-0.25**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9520.29**

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