LATINOS TRADING

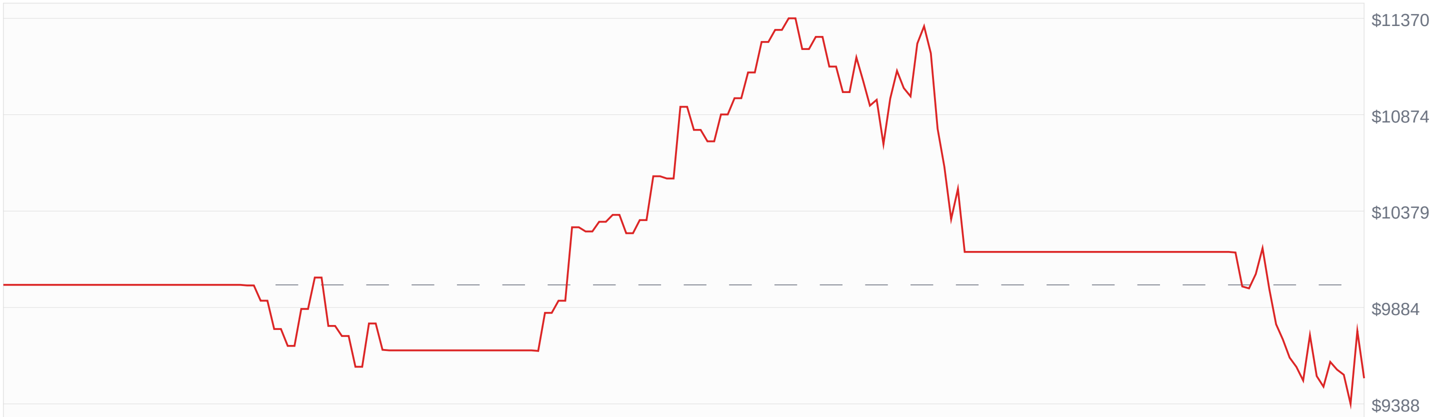
BACKTEST REPORT

Backtest #51487 · AMZN · EVO_GG1RSISNIP_v116

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_v116 strategy on AMZN produced a negative 4.83% return with a 33.3% win rate, indicating a distinct lack of edge in the current volatility regime. Statistical confidence is negligible given only three total trades, rendering the -0.32 Sharpe ratio and 17.43% drawdown insufficient for definitive conclusions. While the capital erosion suggests the entry logic fails to capture downside protection, the sample size is too small to validate a full strategy overhaul. The immediate next step is to expand the backtest horizon to at least 200 trades to filter out regime-specific noise.

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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