LATINOS TRADING

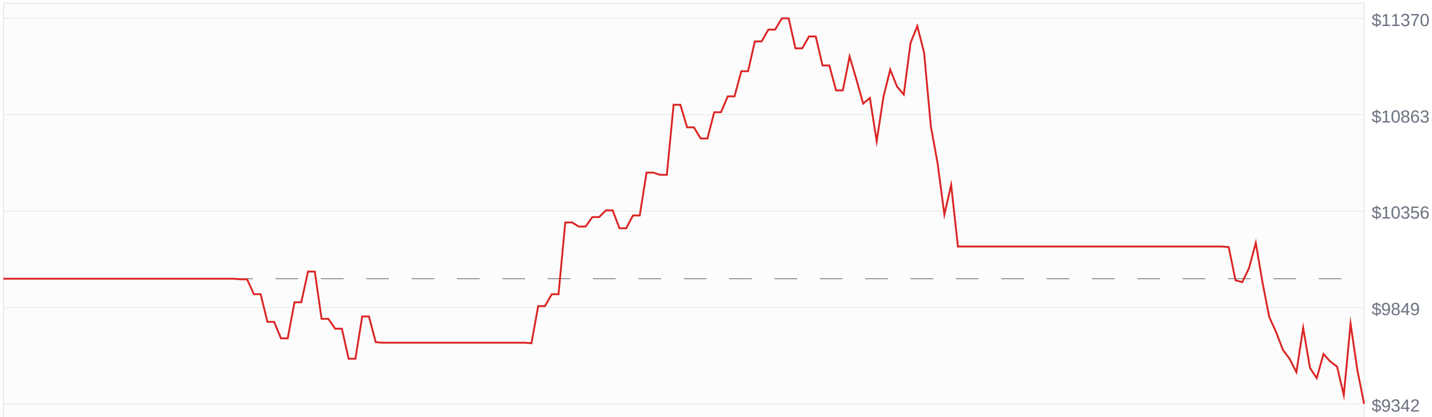
BACKTEST REPORT

Backtest #52172 · AMZN · EVO_GG1RSISNIP_v958

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v958 strategy on AMZN failed decisively, delivering a -6.61% ROI with a negative Sharpe ratio of -0.47. A 17.84% max drawdown and 33.3% win rate across only three trades indicate insufficient statistical significance to validate the edge. The sample size is too small to distinguish between random noise and genuine strategy failure, leaving the risk profile undefined. Immediate action requires expanding the backtest window to a larger sample size before any live deployment is considered.

ADDITIONAL METRICS

CAGR	**-6.61%**
Sortino Ratio	**-0.36**
Turnover	**5.90x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9341.62**