LATINOS TRADING

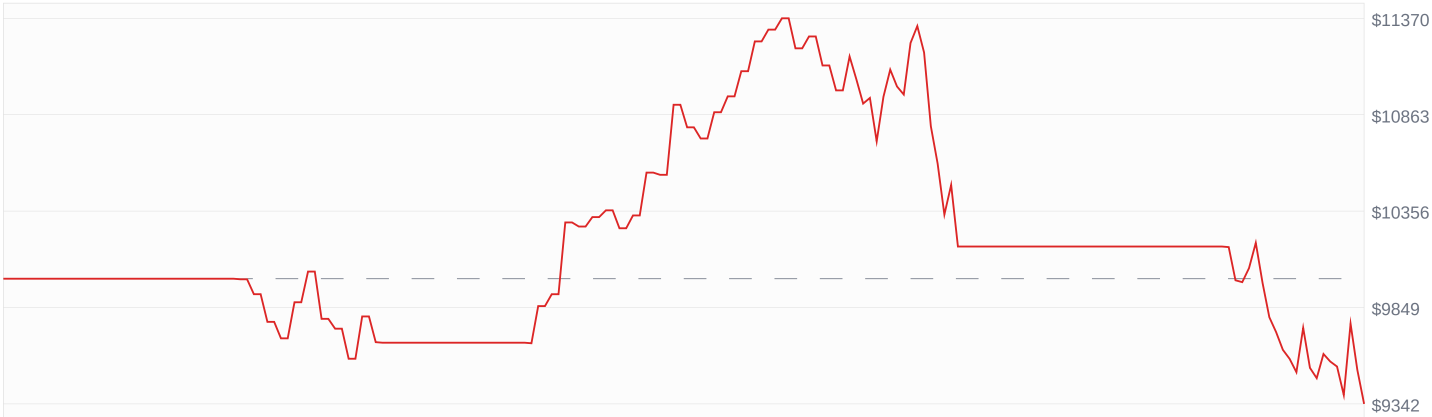
BACKTEST REPORT

Backtest #52202 · AMZN · EVO_GG1RSISNIP_v1628

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_v1628 strategy generated a -6.61% ROI on Amazon with a -0.47 Sharpe ratio and only 33.3% win rate across three trades. Such a minimal sample size precludes any statistical significance, rendering the observed 17.84% drawdown an unreliable indicator of risk. The negative metrics suggest the current signal logic fails to capture AMZN's volatility regime effectively. We must increase sample size through parameter optimization or expand the lookback period before deployment. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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

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