LATINOS TRADING

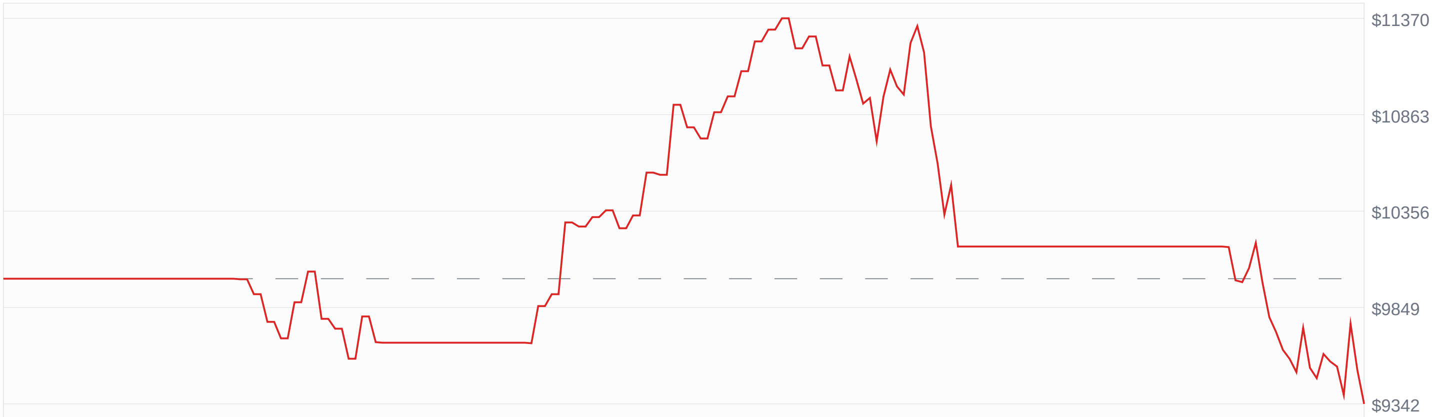
BACKTEST REPORT

Backtest #55965 · AMZN · EVO_GG1RSISNIP_v116

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_v116 strategy on AMZN failed decisively, generating a -6.61% return with a negative Sharpe of -0.47 and a dismal 33.3% win rate. Statistical significance is impossible to assess with only three trades, rendering the 17.84% drawdown a high-risk anomaly rather than a robust pattern. The approach clearly underperformed the risk-free alternative and requires immediate parameter re-optimization or a fundamental logic overhaul. Before redeployment, a larger sample size backtest is mandatory to verify if the losses are due to overfitting or genuine market inefficiency.

ADDITIONAL METRICS

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