LATINOS TRADING

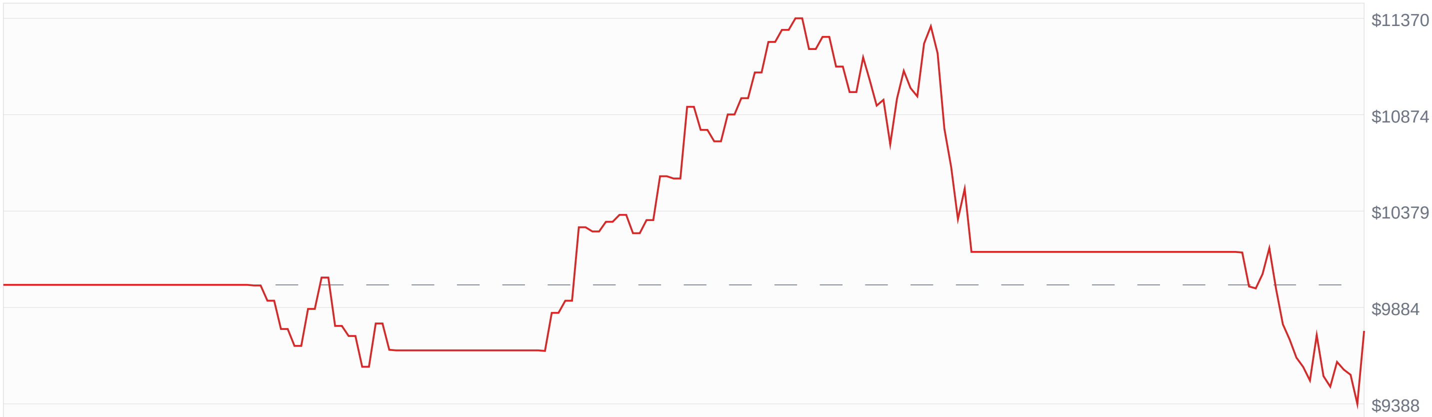
BACKTEST REPORT

Backtest #48939 · AMZN · EVO_GG1RSISNIP_v1155

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1155 strategy on AMZN failed decisively, delivering a -2.39% return with a negative Sharpe ratio of -0.12 and a dismal 33.3% win rate across only three trades. The maximum drawdown of 17.43% indicates excessive risk exposure relative to the capital deployed. Statistical significance is impossible to establish given the extremely low trade count, rendering the equity curve a statistical outlier rather than a reliable trend. The primary failure lies in the lack of trend confirmation, causing the bot to enter positions during market noise. A necessary next step is to integrate a volatility filter or momentum threshold to prevent entries during sideways consolidation phases.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**

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