LATINOS TRADING

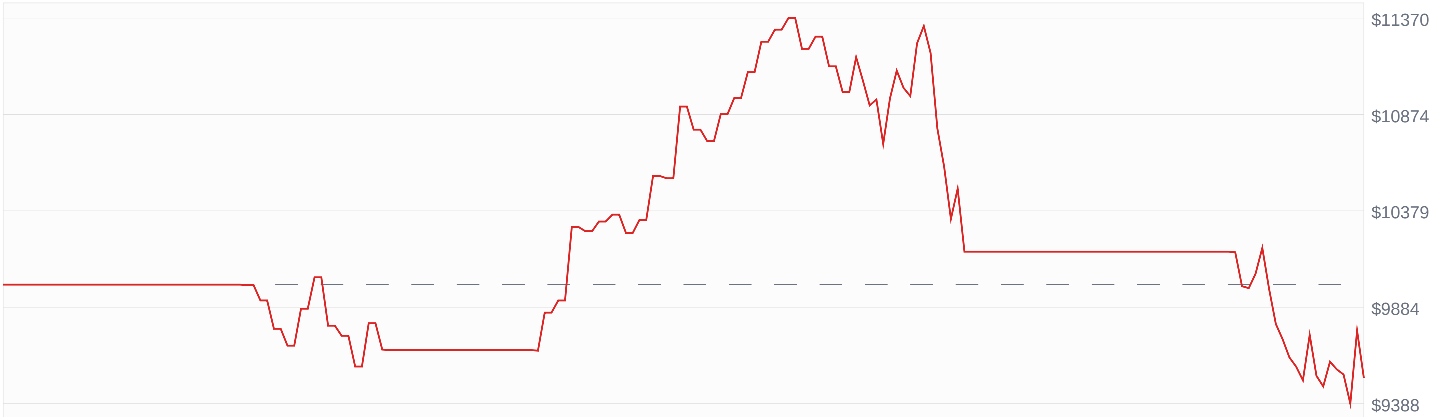
BACKTEST REPORT

Backtest #51688 · AMZN · EVO_GG1RSISNIP_v5

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_v5 strategy on AMZN failed to generate alpha, posting a -4.83% ROI with a negative Sharpe ratio of -0.32. The sample size of only three trades is statistically insignificant, rendering the 33.3% win rate and 17.43% drawdown unreliable indicators of future performance. Such low trade volume often suggests the signal logic is either too restrictive or misaligned with the current market regime. We must increase the backtest interval or adjust entry filters to validate the strategy across more data points before deployment. A robust sample size is essential to distinguish between a flawed algorithm and mere random noise.

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9520.29