LATINOS TRADING

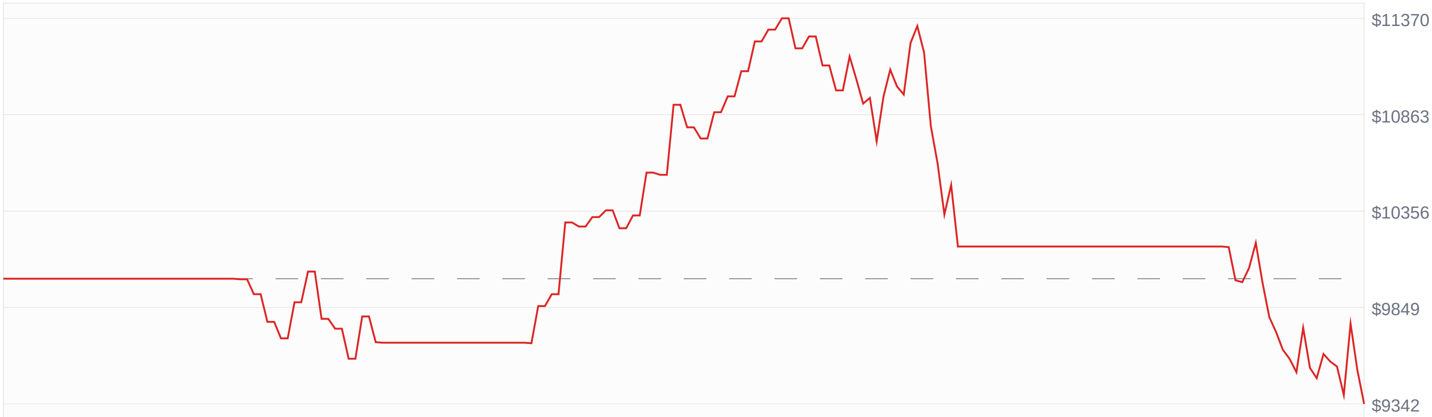
BACKTEST REPORT

Backtest #52333 · AMZN · EVO_GG1RSISNIP_v1058

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_v1058 strategy on AMZN produced a -6.61% drawdown with a negative Sharpe ratio of -0.47, indicating a statistically insignificant failure. The sample size of only three trades is insufficient to validate the logic, as the 33.3% win rate provides no reliable edge confirmation. A 17.84% maximum drawdown suggests excessive volatility or poor stop-loss placement relative to the asset's noise. We must expand the sample by testing across multiple market regimes before optimizing parameters or deploying capital. Increasing trade frequency through tighter entry filters or a different timeframe is the necessary next step to derive actionable insights.

ADDITIONAL METRICS

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