LATINOS TRADING

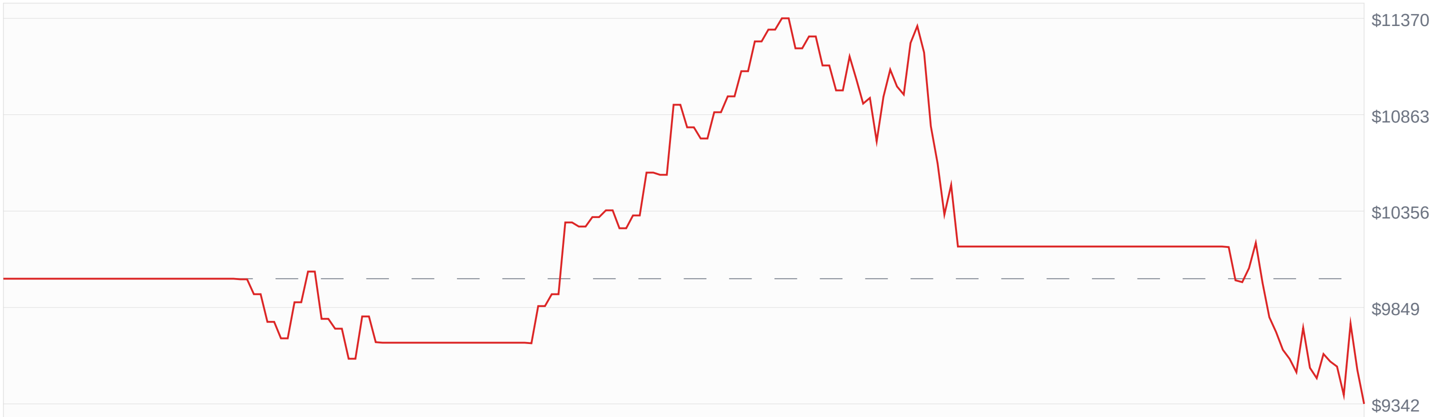
BACKTEST REPORT

Backtest #56524 · AMZN · EVO_GG1RSISNIP_v191

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_v191 strategy failed on AMZN, delivering a -6.61% return with a negative Sharpe ratio of -0.47 due to a mere 3 trades. A 33.3% win rate combined with a severe 17.84% drawdown indicates a lack of robustness rather than a pure market downturn. Such a small sample size renders the statistical evidence unreliable and precludes any meaningful confidence in the system's viability. The strategy must be re-optimized with stricter entry filters or tested on a broader asset class to validate its logic. Further backtesting is required before deploying capital under these conditions.

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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