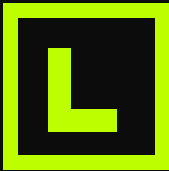


LATINOS TRADING

BACKTEST REPORT

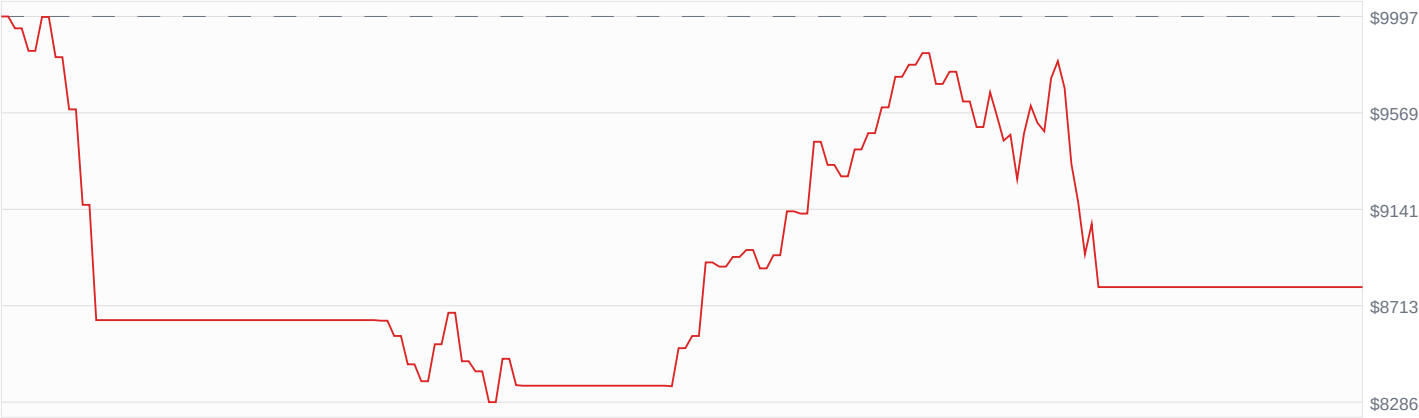


Backtest #34668 · AMZN · EVO_GG1RSISNIP_v1106

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1106 strategy for AMZN exhibited a disappointing ROI of -12.04% and a Sharpe ratio of -0.94, indicating a suboptimal performance. Despite a high win rate of 33.3%, the strategy struggled to generate positive returns, likely due to the high drawdowns and limited number of trades. The strategy's efficacy is weak given the small sample size. To improve, consider optimizing the RSI threshold and potentially adding more smoothing or filtering to reduce drawdowns.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.