LATINOS TRADING

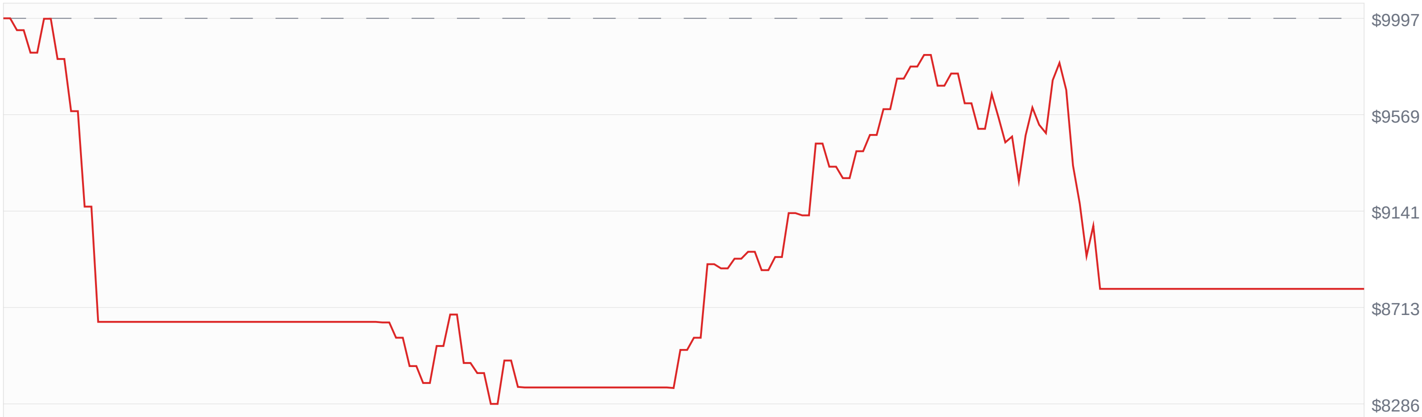
BACKTEST REPORT

Backtest #35945 · AMZN · EVO_GG1RSISNIP_v8

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_v8 backtest on AMZN yields a negative ROI of -12.04% with a Sharpe ratio of -0.94, indicating a statistically insignificant failure due to only three total trades. The strategy failed to adapt to volatility, resulting in a maximum drawdown of 17.14% and a pitiful win rate of 33.3%. With such a minimal sample size, these metrics lack the confidence required for institutional deployment or parameter tuning. Immediate next steps involve expanding the lookback period to gather sufficient data points or switching to a higher timeframe interval to filter noise.

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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