LATINOS TRADING

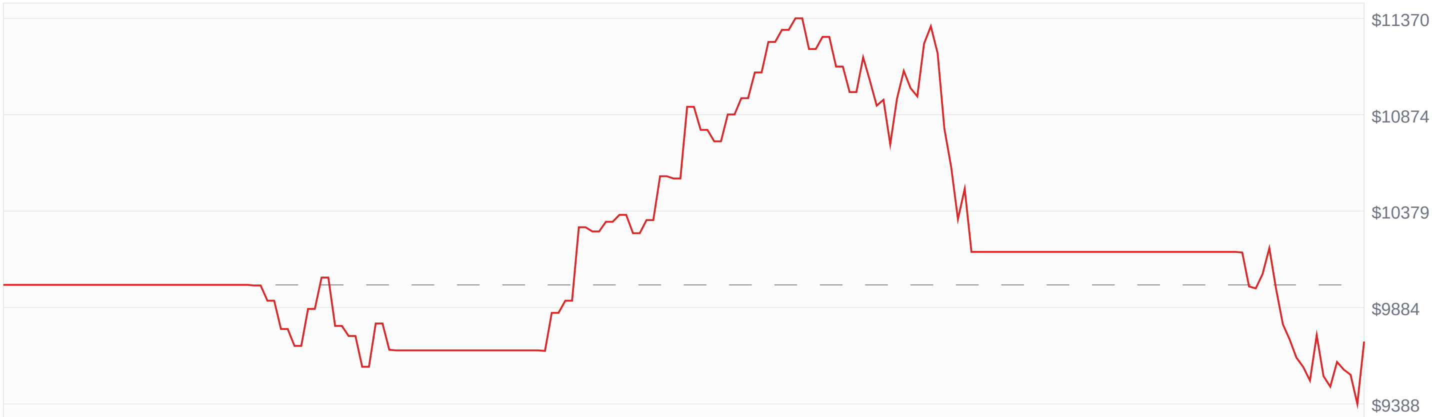
BACKTEST REPORT

Backtest #37722 · AMZN · EVO_GG1RSISNIP_v466

ROI	Sharpe	Win Rate	Max Drawdown
-2.94%	-0.17	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v466 strategy generated a negative ROI of -2.94% with a Sharpe ratio of -0.17, indicating that the strategy is not compensating for the risk taken. With only three total trades and a win rate of 33.3%, the statistical significance is negligible, and the 17.43% maximum drawdown suggests poor capital preservation under stress. The lack of sufficient trade volume prevents any reliable assessment of the strategy's robustness or potential edge. A next step is to increase the lookback period or adjust entry thresholds to generate a larger sample size before making any operational decisions.

ADDITIONAL METRICS

CAGR	**-2.94%**
Sortino Ratio	**-0.13**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9708.86**