LATINOS TRADING

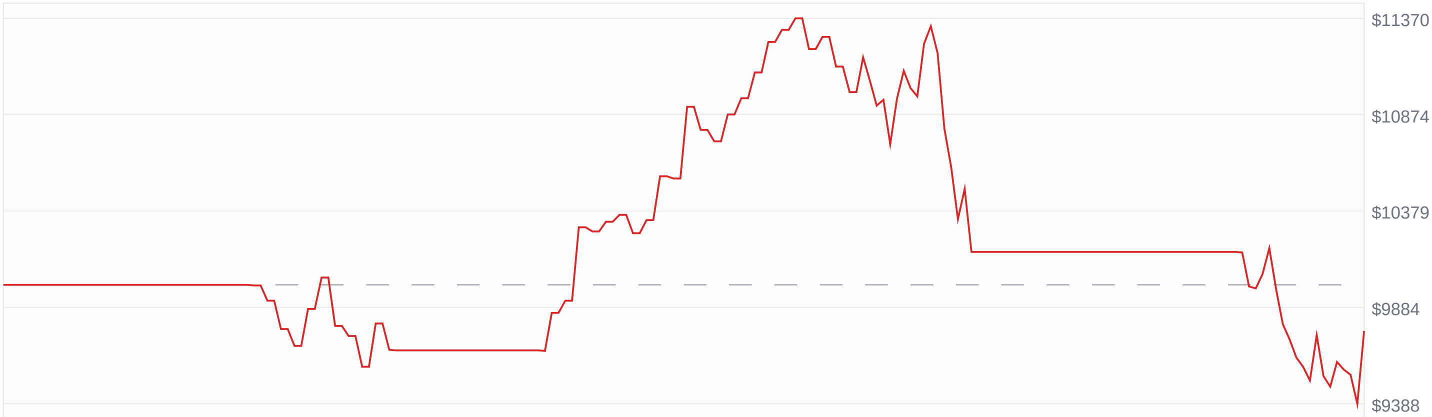
BACKTEST REPORT

Backtest #38245 · AMZN · EVO_GG1RSISNIP_v211

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v211 strategy on AMZN failed, delivering a -2.39% ROI with a Sharpe ratio of -0.12 and a 17.43% max drawdown. Statistical confidence is negligible given only three executed trades, rendering the -0.12 Sharpe ratio and 33.3% win rate unreliable metrics. The strategy lacks sufficient edge to justify live deployment at this sample size. We must expand the backtest window to gather more data points before recalibrating entry logic.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**

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