LATINOS TRADING

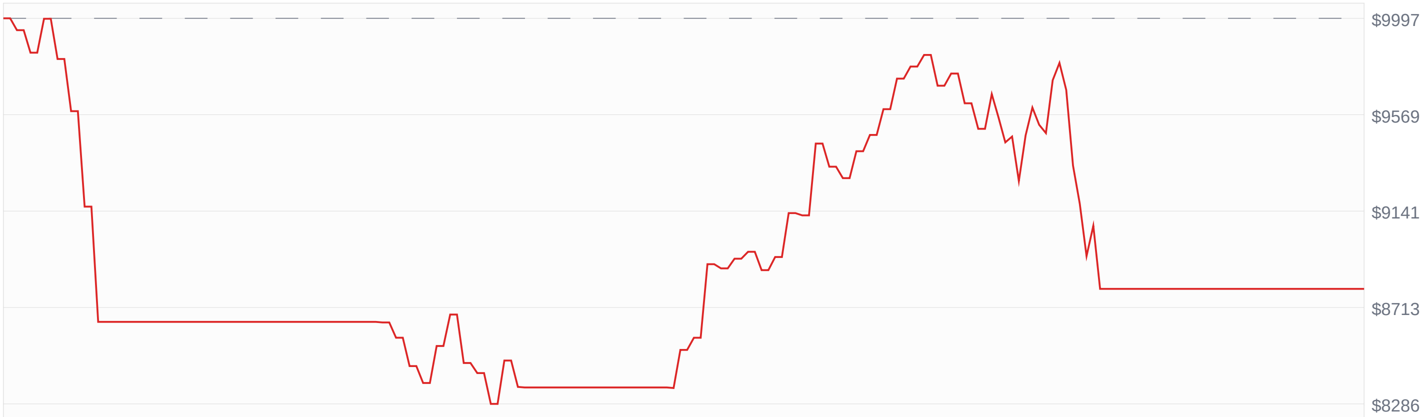
BACKTEST REPORT

Backtest #29140 · AMZN · EVO_GG1RSISNIP_v64

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 AMZN backtest reveals critical structural flaws with a negative Sharpe ratio of -0.94 and a win rate of only 33.3%. With just three total trades, the results lack statistical significance, making the -12.04% ROI and 17.14% max drawdown unreliable indicators of future performance. The strategy's low sample size prevents confident evaluation, as random variance likely drove these losses. Next, optimize the signal parameters to increase trade frequency and ensure a larger, statistically meaningful dataset is generated before deploying capital.

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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