LATINOS TRADING

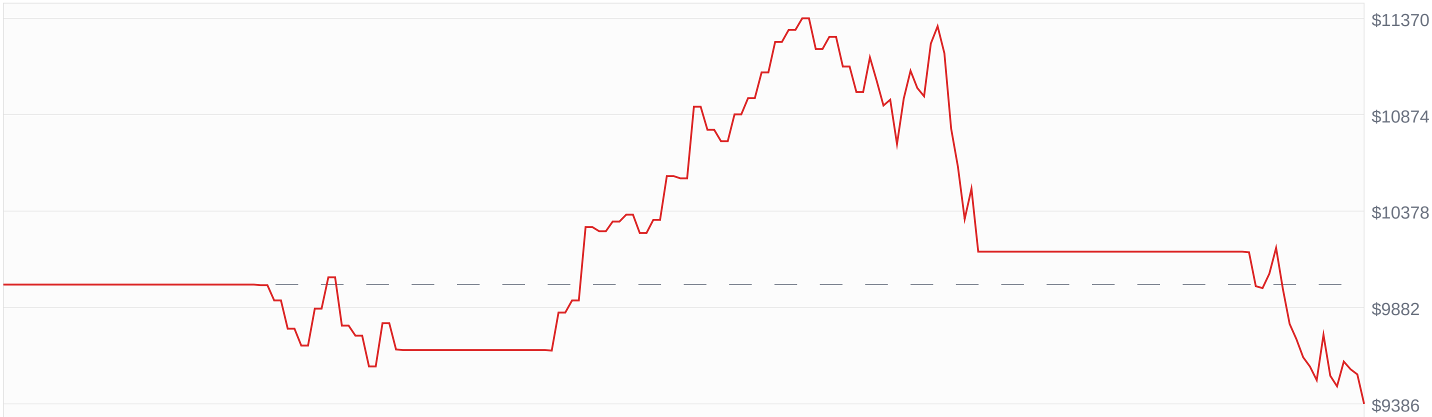
BACKTEST REPORT

Backtest #37332 · AMZN · EVO_GG1RSISNIP_v10

ROI	Sharpe	Win Rate	Max Drawdown
-6.16%	-0.48	33.3%	-17.44%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v10 backtest for AMZN shows a -6.16% return with a negative Sharpe ratio of -0.48, indicating the strategy lost money relative to risk-free benchmarks. With only three trades executed, the low win rate of 33.3% and 17.44% maximum drawdown suggest statistical insignificance rather than a definitive failure of the logic. The sample size is too small to confirm any alpha or reject the null hypothesis that the approach is non-profitable. We must increase the simulation horizon or adjust entry filters to generate enough trade data for robust validation.

ADDITIONAL METRICS

CAGR	**-6.16%**
Sortino Ratio	**-0.35**
Turnover	**5.91x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9386.33**