LATINOS TRADING

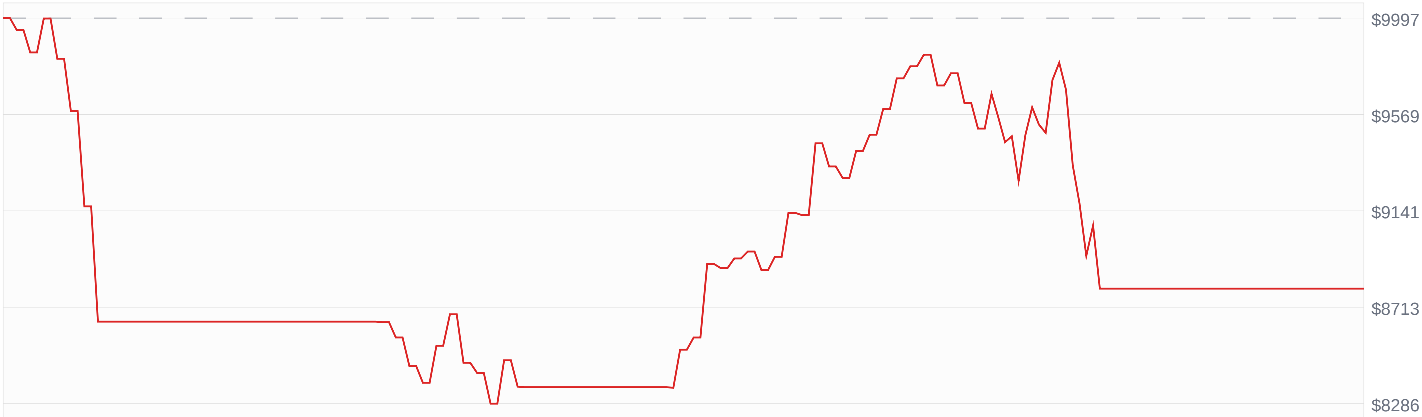
BACKTEST REPORT

Backtest #7489 · AMZN · EVO_GG1RSISNIP_v1647

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

This AMZN backtest reveals a fundamentally broken strategy with a -12.04% ROI and -0.94 Sharpe ratio, indicating severe risk-adjusted underperformance. The abysmal 33.3% win rate across only three trades lacks statistical power, making results likely noise rather than signal. A 17.14% max drawdown on a shrinking capital base of $8,796.05 confirms the strategy's inability to preserve equity during volatility. Given the tiny sample size, confidence in these metrics is near zero, rendering further optimization futile without vastly more data. Immediate next step is to discard this logic and audit the core signal generation for structural flaws before retesting.

ADDITIONAL METRICS

CAGR	**-12.04%**
Sortino Ratio	**-0.59**
Turnover	**5.28x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8796.05**