LATINOS TRADING

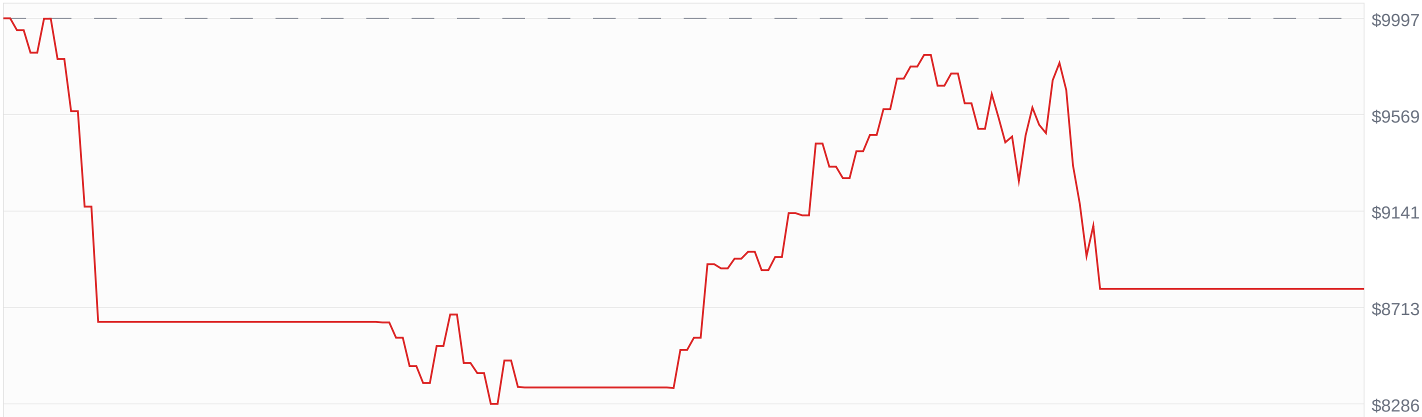
BACKTEST REPORT

Backtest #8728 · AMZN · EVO_GG1RSISNIP_v1568

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 yields a -12.04% return with a -0.94 Sharpe ratio, signaling significant negative alpha and poor risk-adjusted performance. A 33.3% win rate across only three trades renders the results statistically insignificant, preventing any reliable inference about the strategy's edge. The 17.14% max drawdown further compounds the risk, indicating substantial capital erosion despite the small sample size. This sparse data set lacks the confidence to validate the EVO_GG1RSISNIP_v1568 logic, making current conclusions speculative at best. Immediate next steps must focus on re-running the simulation with extended historical data to achieve statistical robustness before any further consideration.

ADDITIONAL METRICS

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