LATINOS TRADING

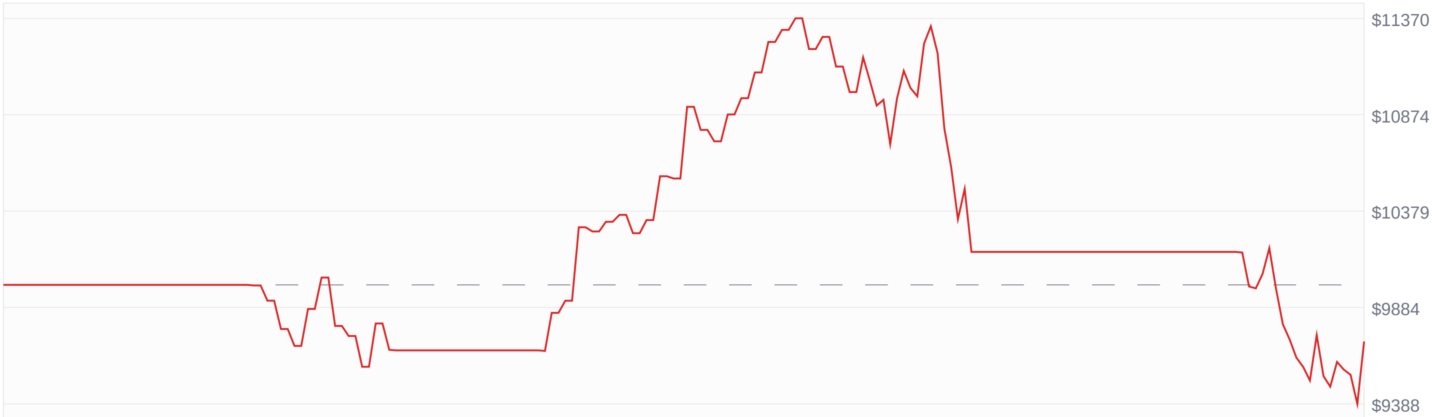
BACKTEST REPORT

Backtest #37477 · AMZN · EVO_GG1RSISNIP_v116

ROI	Sharpe	Win Rate	Max Drawdown
-2.94%	-0.17	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v116 backtest on AMZN shows significant underperformance with a negative ROI and a Sharpe ratio of -0.17, indicating the strategy fails to capture upside while exposing capital to downside risk. A win rate of 33.3% across only three trades provides statistically insignificant data, rendering the 17.43% maximum drawdown too noisy to draw robust conclusions about risk. The limited sample size suggests the observed loss could be an outlier rather than a structural flaw in the logic, yet the current parameters clearly lack edge in this specific market context. The immediate next step is to increase the lookback period for signal generation or apply a stricter volatility filter to avoid trading during low-liquidity chop. Without these

ADDITIONAL METRICS

CAGR	-2.94%
Sortino Ratio	-0.13
Turnover	5.94x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9708.86