LATINOS TRADING

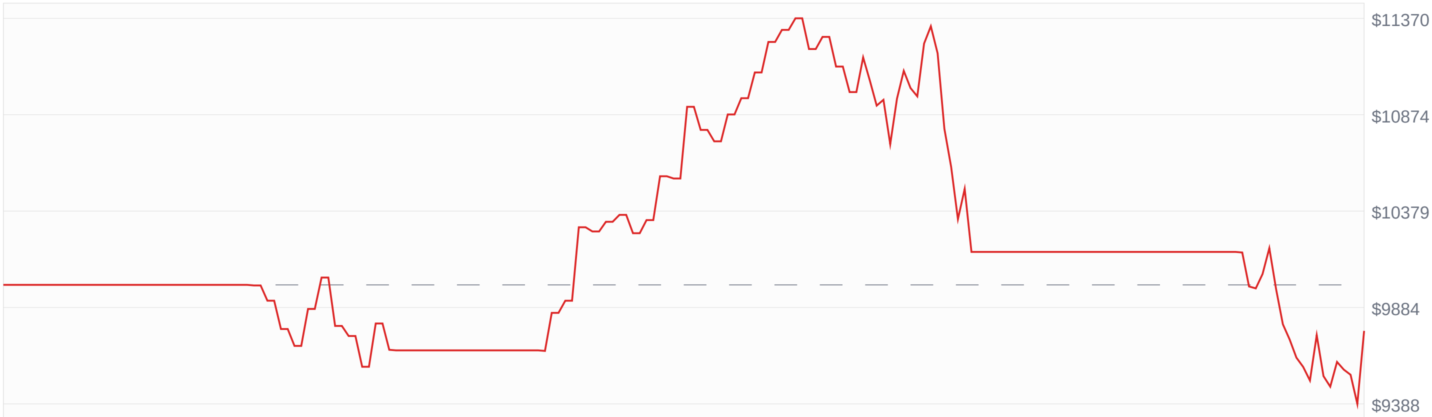
BACKTEST REPORT

Backtest #37795 · AMZN · EVO_GG1RSISNIP_v191

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v191 strategy on AMZN produced a negative return of 2.39% with a Sharpe ratio of -0.12, indicating the approach failed to generate risk-adjusted alpha. A 33.3% win rate across only three trades yields statistically insignificant results, making the 17.43% maximum drawdown highly volatile and unreliable for capital preservation. The limited trade count suggests the signal logic may be too restrictive or the market regime is currently adverse to this specific entry criteria. Re-running a parameter optimization with a larger sample size on higher frequency intervals is necessary to determine if the edge is structural or random noise.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**