LATINOS TRADING

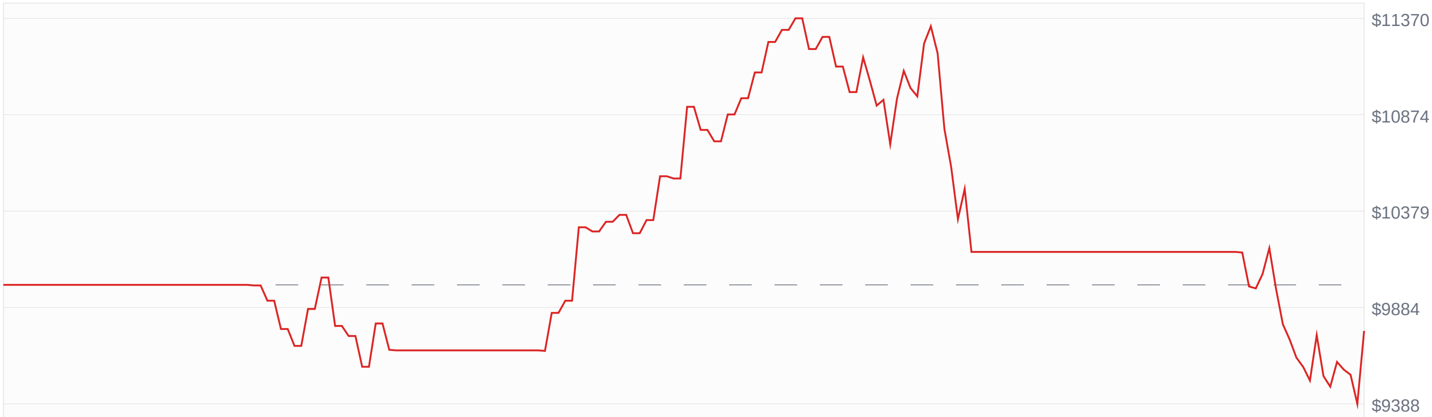
BACKTEST REPORT

Backtest #38169 · AMZN · EVO_GG1RSISNIP_v55

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_v55 strategy on AMZN failed to generate alpha, posting a negative ROI of -2.39% with a Sharpe ratio of -0.12. With only three trades executed, the win rate of 33.3% and a maximum drawdown of 17.43% are statistically insignificant and likely driven by random noise rather than systematic inefficiency. The strategy lacks robustness in the current volatility regime, as evidenced by the inability to preserve capital over this short horizon. We must expand the sample size by running a longer backtest period or adjusting parameters to filter out low-probability setups. Re-running the simulation with a minimum trade filter is the immediate next step to validate any edge.

ADDITIONAL METRICS

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

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