LATINOS TRADING

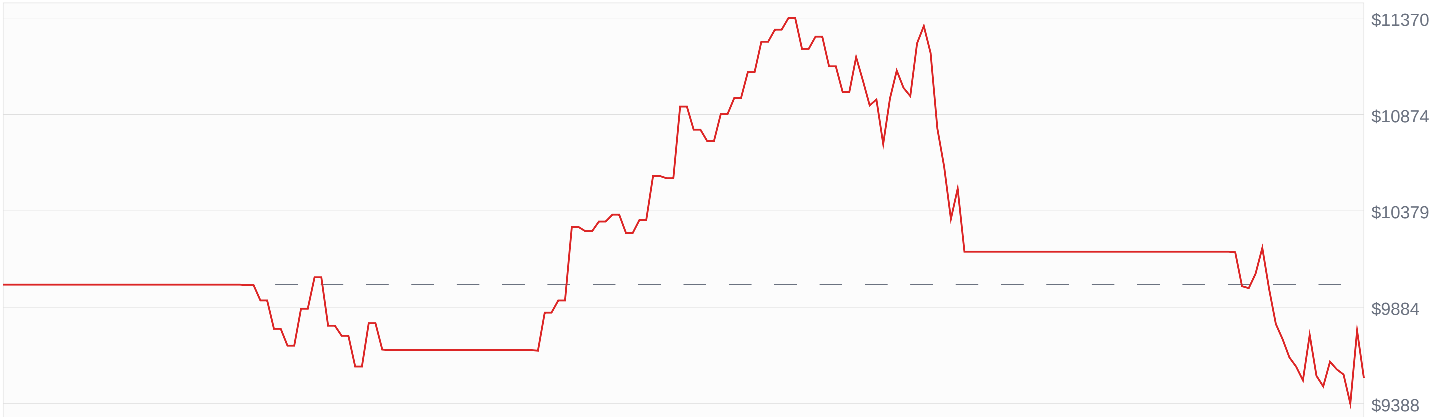
BACKTEST REPORT

Backtest #51406 · AMZN · EVO_GG1RSISNIP_v1613

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1613 backtest on AMZN yielded a -4.83% return with a Sharpe ratio of -0.32, indicating a statistically insignificant failure due to only three trades. A 33.3% win rate and a 17.43% maximum drawdown suggest the signal logic lacks robustness in current volatility regimes rather than reflecting a true strategy flaw. With such a small sample size, the equity curve is too noisy to draw definitive conclusions about long-term viability. The next step is to widen the parameter space for entry filters or increase the lookback period to generate a larger dataset for validation.

ADDITIONAL METRICS

CAGR	**-4.83%**
Sortino Ratio	**-0.25**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9520.29**

Generated 2026-09-01T19:22:55Z · latinostrading.com