LATINOS TRADING

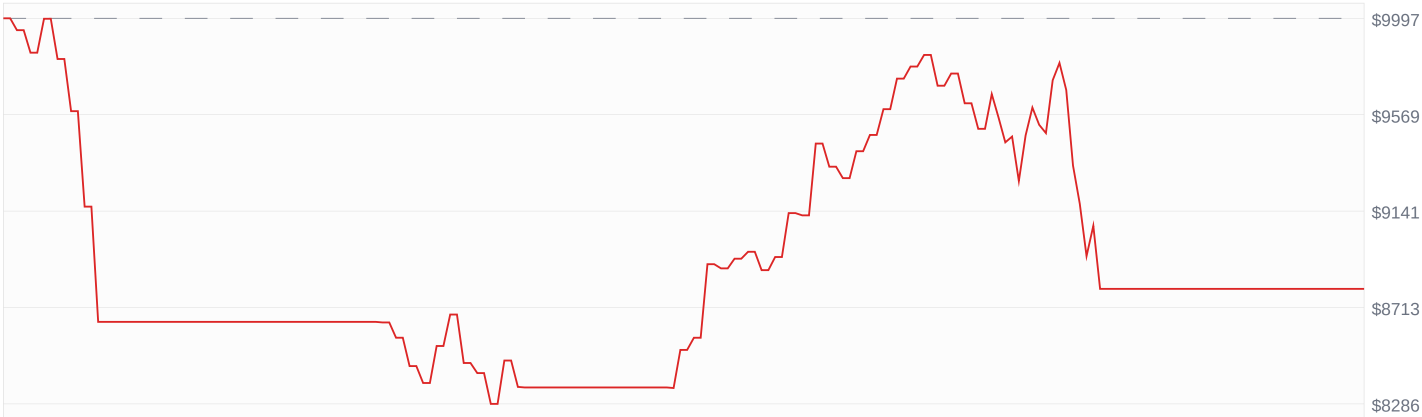
BACKTEST REPORT

Backtest #30216 · AMZN · EVO_GG1RSISNIP_v365

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 EVO_GG1RSISNIP_v365 strategy on AMZN is fundamentally broken, evidenced by a -12.04% ROI and negative Sharpe ratio. A mere three trades yields zero statistical significance, making the 33% win rate and 17.14% drawdown unreliable metrics. The strategy lacks robustness and likely suffers from severe overfitting to random noise rather than capturing genuine market alpha. You must discard this model immediately and restart with a larger backtest window to achieve valid confidence intervals. Do not deploy capital until the sample size justifies the risk profile.

ADDITIONAL METRICS

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

Generated 2026-08-14T22:36:26Z · latinostrading.com