LATINOS TRADING

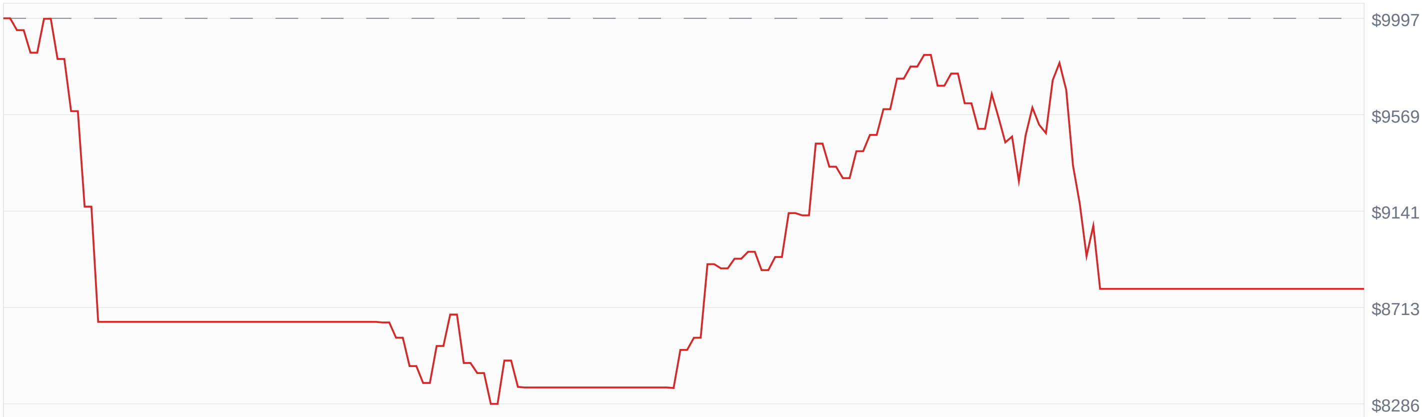
BACKTEST REPORT

Backtest #28611 · AMZN · EVO_GG1RSISNIP_v1031

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 strategy incurs a severe drawdown of 17.14% on only three trades, rendering statistical results meaningless for institutional deployment. A win rate of 33.3% combined with a negative Sharpe ratio of -0.94 indicates pure directional failure rather than variance. Such a tiny sample size precludes any conclusion on edge, suggesting the logic is fundamentally flawed or overfitted. Immediate next steps involve reverting to the code base to audit entry filters and reduce position sizing constraints. Do not deploy capital until robust backtesting with hundreds of trades validates any remaining edge.

ADDITIONAL METRICS

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

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