

LATINOS TRADING

BACKTEST REPORT



Backtest #28885 · AMZN · EVO_GG1RSISNIP_v1156

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 failed catastrophically with a negative Sharpe of -0.94 and a 17.14% drawdown, eroding capital to \$8796. The 33.3% win rate is statistically insignificant given only three trades, making any pattern recognition invalid. The negative ROI confirms the signal logic lacks edge in current market conditions. Immediate next step is to reject this configuration and debug the entry criteria before re-backtesting with a larger sample size.

ADDITIONAL METRICS

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