

# LATINOS TRADING

## BACKTEST REPORT



Backtest #29201 · AMZN · EVO\_GG1RSISNIP\_v148

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 yielded a -12% loss with a negative Sharpe ratio and high drawdown, indicating severe inefficiency. Only three trades were executed, a sample size too small to establish statistical significance or reliability. The 33% win rate and -17% max drawdown suggest poor risk-adjusted performance and signal degradation. Further analysis requires significantly more historical data to validate any edge. Focus on optimizing entry filters to reduce the frequency of losing positions.

### ADDITIONAL METRICS

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