

LATINOS TRADING

BACKTEST REPORT

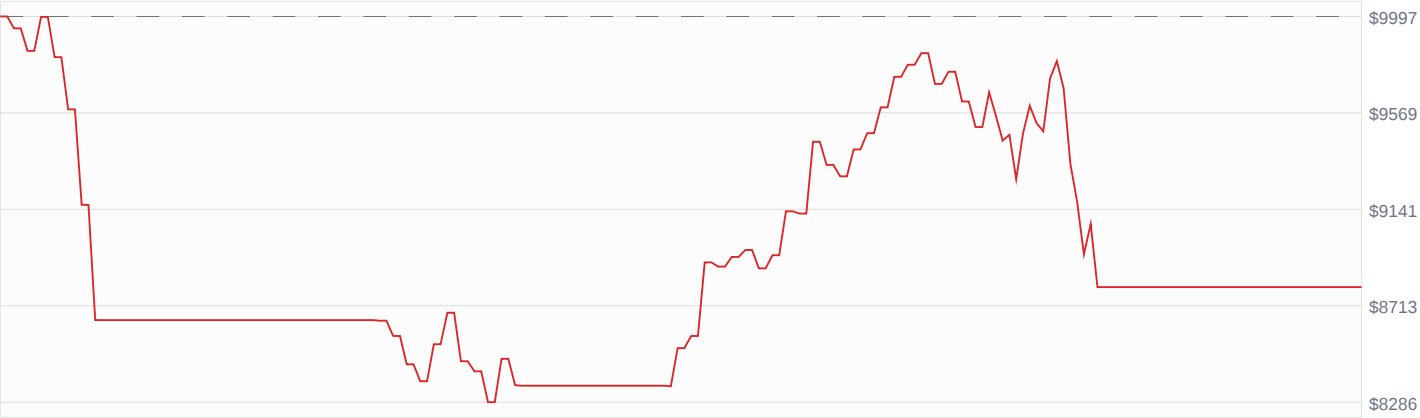


Backtest #29923 · AMZN · EVO_GG1RSISNIP_v1432

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 shows severe alpha decay with a 12% loss and Sharpe below -0.94, indicating high risk-adjusted failure. The 33% win rate and 17% drawdown suggest poor signal quality and timing. A sample of three trades lacks statistical significance for meaningful inference. The strategy requires re-engineering before further deployment.

ADDITIONAL METRICS

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