LATINOS TRADING

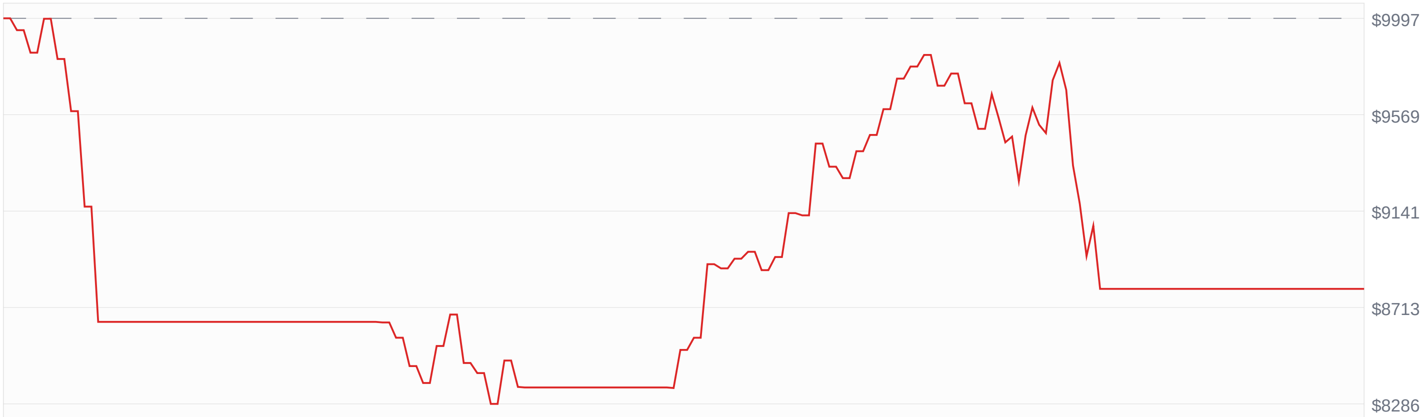
BACKTEST REPORT

Backtest #32236 · AMZN · EVO_GG1RSISNIP_v271

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 delivered a negative return of -12.04 percent with a Sharpe ratio of -0.94, indicating consistent underperformance relative to risk. A win rate of 33.3 percent combined with a maximum drawdown of 17.14 percent suggests poor entry timing and inadequate risk controls. However, the sample size of only three trades provides statistically insignificant results, making it impossible to draw reliable conclusions about the strategy's true edge. The high drawdown relative to total trades implies that individual position losses are disproportionately large. Next, expand the backtest period to at least fifty trades to establish statistical validity before further optimization.

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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