LATINOS TRADING

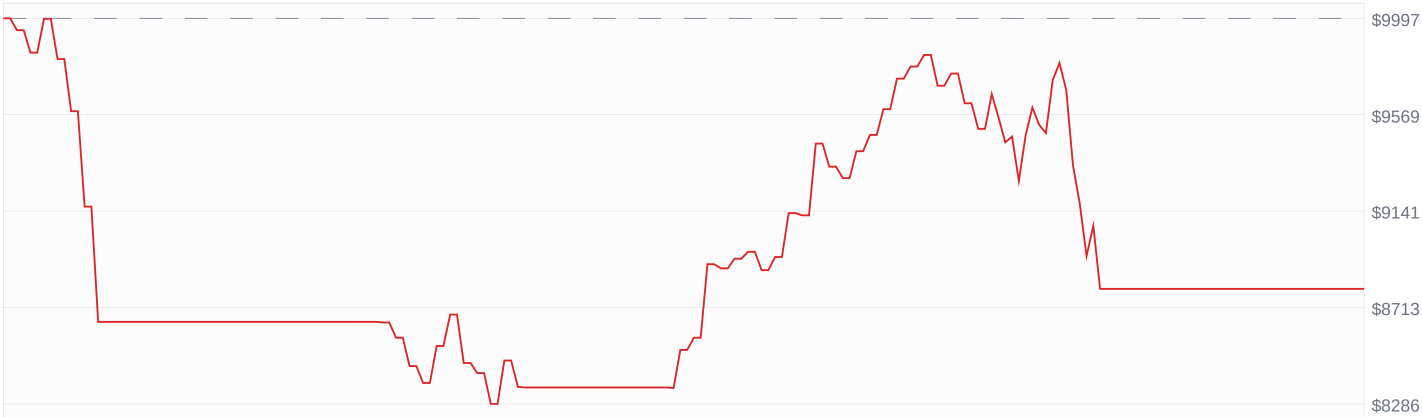
BACKTEST REPORT

Backtest #34206 · AMZN · EVO_GG1RSISNIP_v918

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

This backtest on Amazon reveals a deeply negative alpha, with a negative twelve point zero four percent return and a subpar Sharpe ratio of negative zero point nine four. The strategy failed to maintain a positive win rate at thirty-three percent while exposing the account to a significant maximum drawdown of seventeen point one four percent. With only three total trades executed, the sample size is statistically insignificant, meaning these results likely reflect random noise rather than true strategy performance. The primary failure is the inability to filter out low-probability setups that quickly deteriorate into losses. The immediate next step is to increase the historical data range to at least one hundred trades to establish statistical

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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