LATINOS TRADING

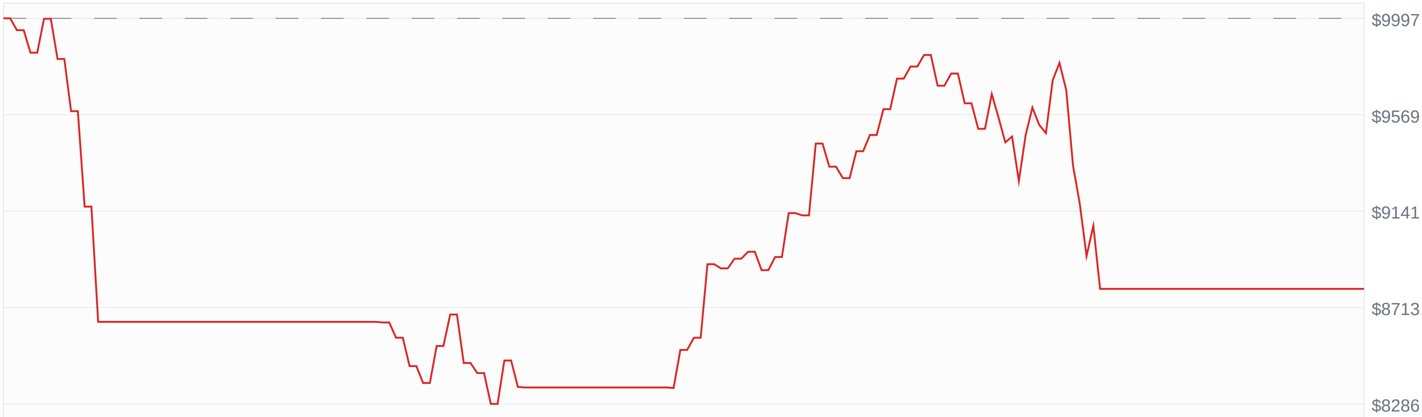
BACKTEST REPORT

Backtest #3844 · AMZN · EVO_GG1RSISNIP_v1425

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 suffered a 12.04% loss with a negative Sharpe of -0.94, indicating poor risk-adjusted returns despite a modest final capital of $8796.05. The 33.3% win rate and 17.14% max drawdown suggest high volatility, yet the sample size of only three trades renders these metrics statistically insignificant for any meaningful inference. While the logic may have merit, the data is too sparse to confirm edge or distinguish luck from systematic failure. Immediate next steps involve expanding the backtest period to increase trade count and validating signal robustness against out-of-sample data. Until the sample size grows, this strategy remains unproven and too risky for deployment.

ADDITIONAL METRICS

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