LATINOS TRADING

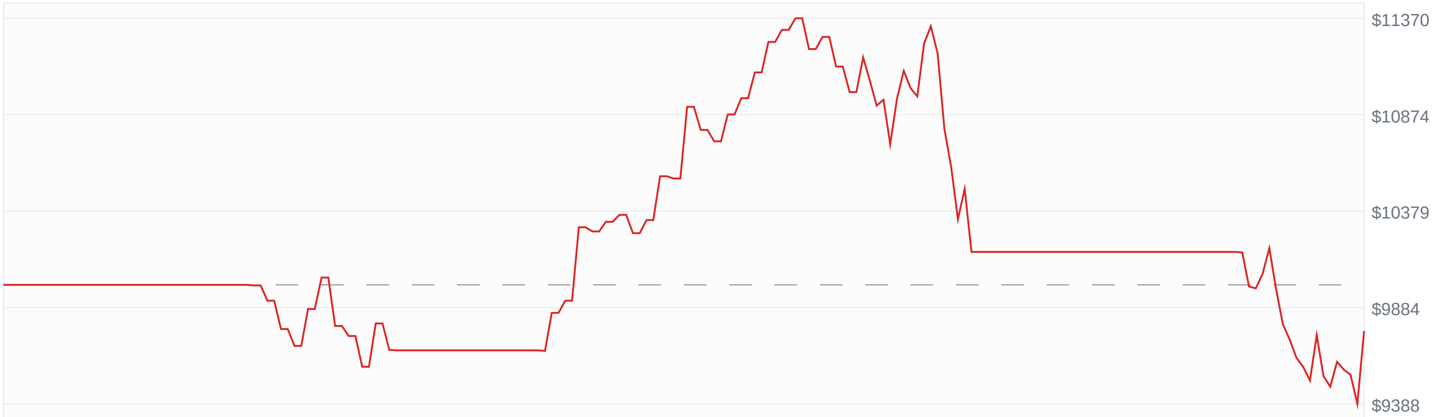
BACKTEST REPORT

Backtest #46564 · AMZN · EVO_GG1RSISNIP_v191

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest reveals a severe lack of statistical significance due to only three trades, rendering the negative two point three nine percent ROI and negative zero point twelve Sharpe ratio unreliable for long term strategy validation. The thirty three point three percent win rate combined with a seventeen point four three percent maximum drawdown indicates poor risk management and weak signal quality in the current market regime. You cannot trust these metrics to predict future performance because the sample size is far too small to establish a stable mean or variance. The immediate next step is to extend the backtesting period to at least one hundred trades to gather sufficient data before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9763.47

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