# LATINOS TRADING

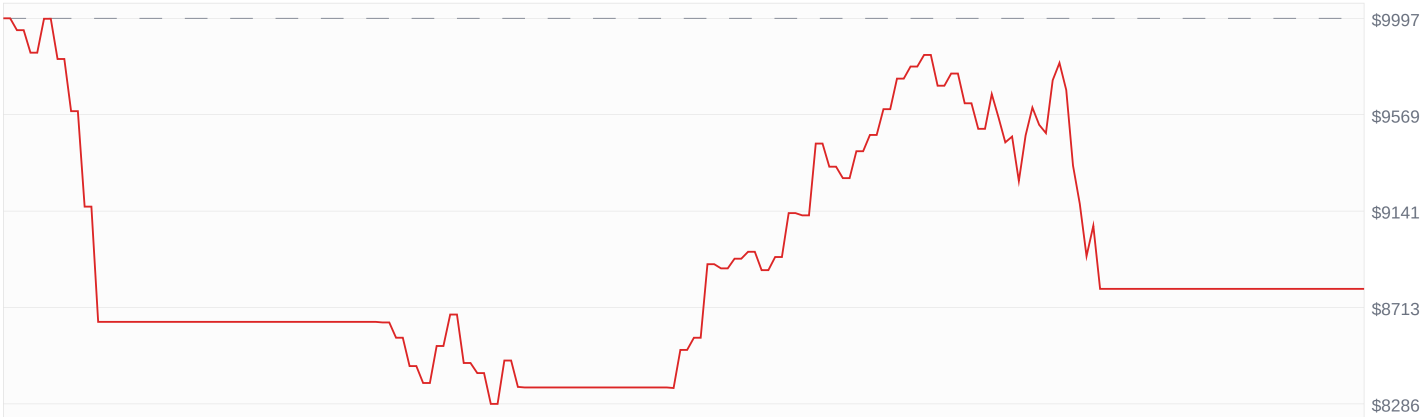
## BACKTEST REPORT

Backtest #8727 · AMZN · EVO_GG1RSISNIP_v1568

| 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 failed with a -12.04% ROI and -0.94 Sharpe ratio, indicating negative alpha and poor risk-adjusted performance. A mere three trades provide negligible statistical confidence, making the 33.3% win rate and 17.14% drawdown unreliable indicators of future edge. The small sample size prevents meaningful assessment of the signal's robustness or tail risk exposure. Immediate next step is expanding the dataset to at least 100 trades to validate the logic before any live deployment. Until then, the model remains statistically insignificant and unsafe for capital allocation.

## ADDITIONAL METRICS

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