LATINOS TRADING

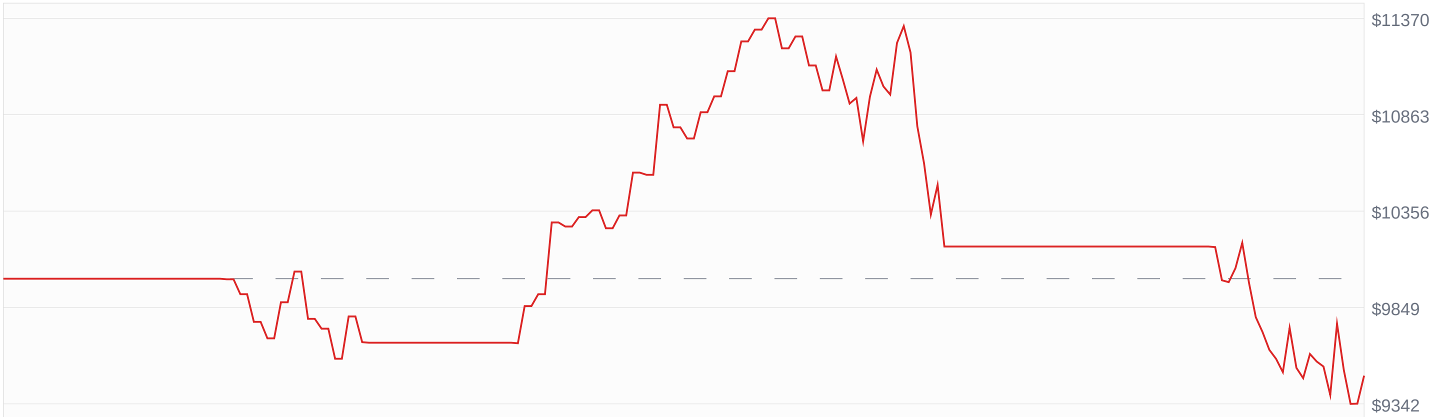
BACKTEST REPORT

Backtest #56999 · AMZN · EVO_GG1RSISNIP_v191

ROI	Sharpe	Win Rate	Max Drawdown
-5.13%	-0.34	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The negative ROI of -5.13% and Sharpe ratio of -0.34 indicate the strategy is currently destroying value rather than generating alpha. A win rate of just 33.3% combined with a 17.84% maximum drawdown suggests the entry logic lacks sufficient edge to overcome transaction costs and market noise. With only three total trades, the sample size is statistically negligible, meaning we cannot distinguish between bad luck and a fundamentally flawed model. The immediate next step is to extend the backtesting period to at least fifty trades to establish statistical significance before any further optimization.

ADDITIONAL METRICS

CAGR	**-5.13%**
Sortino Ratio	**-0.26**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9490.05**

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