LATINOS TRADING

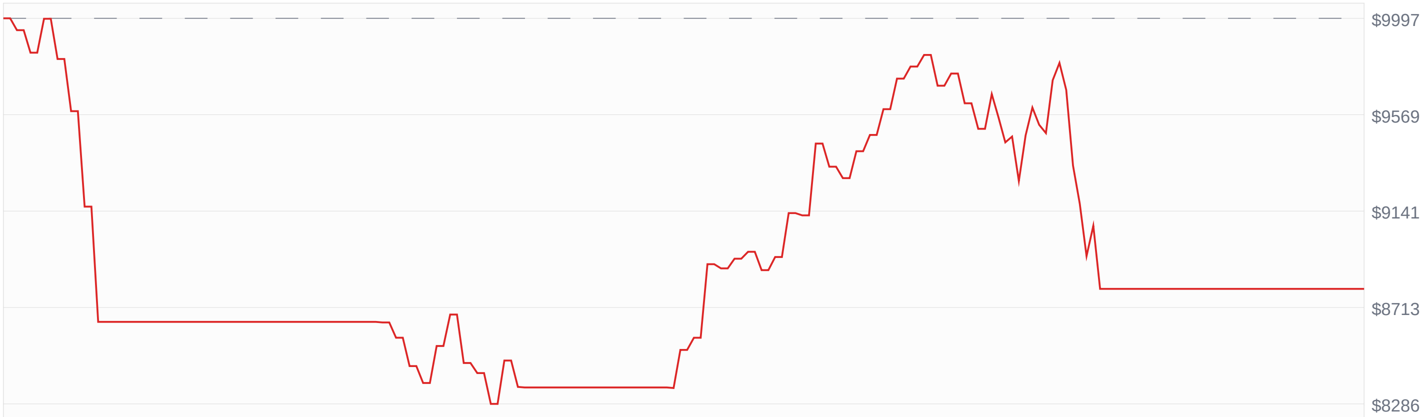
BACKTEST REPORT

Backtest #29999 · AMZN · EVO_GG1RSISNIP_v1453

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 twelve percent loss with a negative Sharpe ratio, indicating poor risk-adjusted performance despite a modest eighteen percent drawdown. A win rate of thirty-three percent across only three trades provides statistically negligible confidence, rendering the results heavily susceptible to variance rather than edge. This tiny sample size cannot validate the mean reversion logic, making it dangerous to assume the strategy has any predictive power. The primary issue is data starvation, not necessarily flawed logic, as more historical data is required to smooth out the noise. The immediate next step is to re-run the backtest with a significantly longer lookback period to increase the trade count before considering any live

ADDITIONAL METRICS

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