LATINOS TRADING

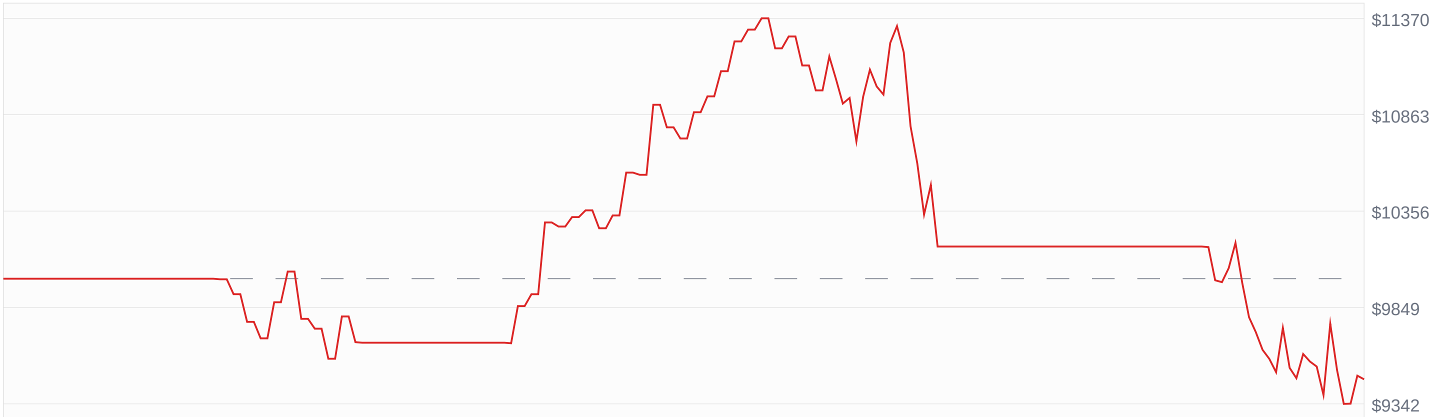
BACKTEST REPORT

Backtest #57207 · AMZN · EVO_WEBIDEA_v83

ROI	Sharpe	Win Rate	Max Drawdown
-5.32%	-0.36	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for the EVO_WEBIDEA_v83 strategy yields a -5.32% return with a -0.36 Sharpe ratio, indicating a net loss and poor risk-adjusted performance. Such a sample size of only three trades lacks statistical significance, making these results unreliable as a proxy for live performance. The 33.3% win rate combined with a 17.84% maximum drawdown suggests the entry logic failed to identify sustainable momentum or trend reversals effectively. We must treat this as a hypothesis failure rather than a definitive strategy flaw and require at least 50 trades to validate or discard the approach. The immediate next step is to stress-test the parameters on a different asset class or extend the lookback period to gather sufficient data points.

ADDITIONAL METRICS

CAGR	**-5.32%**
Sortino Ratio	**-0.28**
Turnover	**5.91x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9470.81**

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