LATINOS TRADING

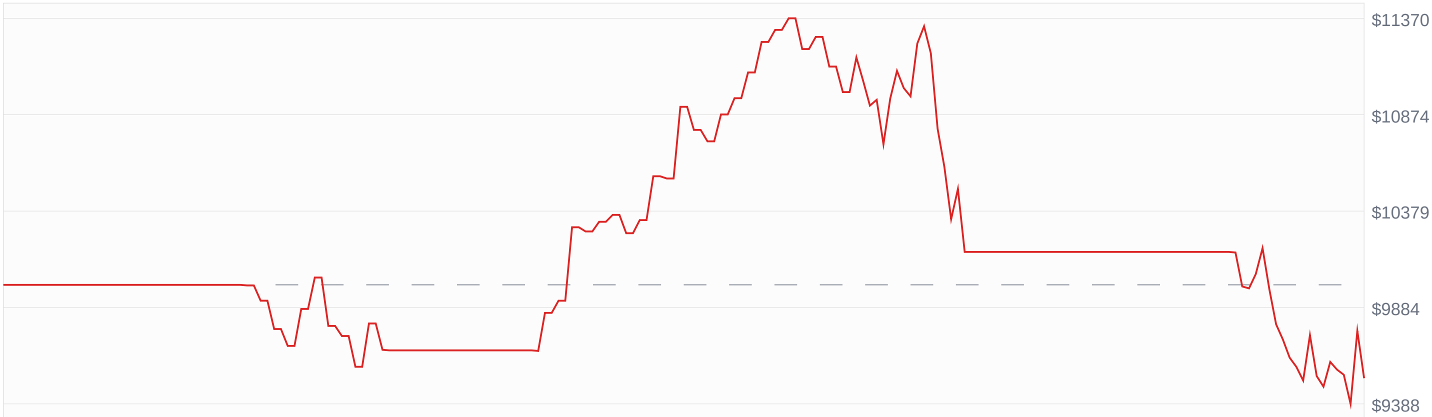
BACKTEST REPORT

Backtest #50441 · AMZN · EVO_WEBIDEA_v83

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v83 backtest on AMZN shows a sharp -4.83% ROI and a -0.32 Sharpe ratio, indicating a severely underperforming strategy with a 17.43% maximum drawdown. Such a poor win rate of 33.3% across only three trades renders these statistical metrics unreliable, as the sample size is too small to draw any meaningful conclusions about edge or risk. The strategy likely suffered from overfitting or false breakout signals on Amazon's recent volatility, leading to premature exits or poor entry timing. A concrete next step is to expand the backtest to a rolling 12-month dataset and increase trade frequency filters to validate if the strategy holds under stress. Until statistical significance improves, deploying live capital with this

ADDITIONAL METRICS

CAGR	**-4.83%**
Sortino Ratio	**-0.25**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9520.29**

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