LATINOS TRADING

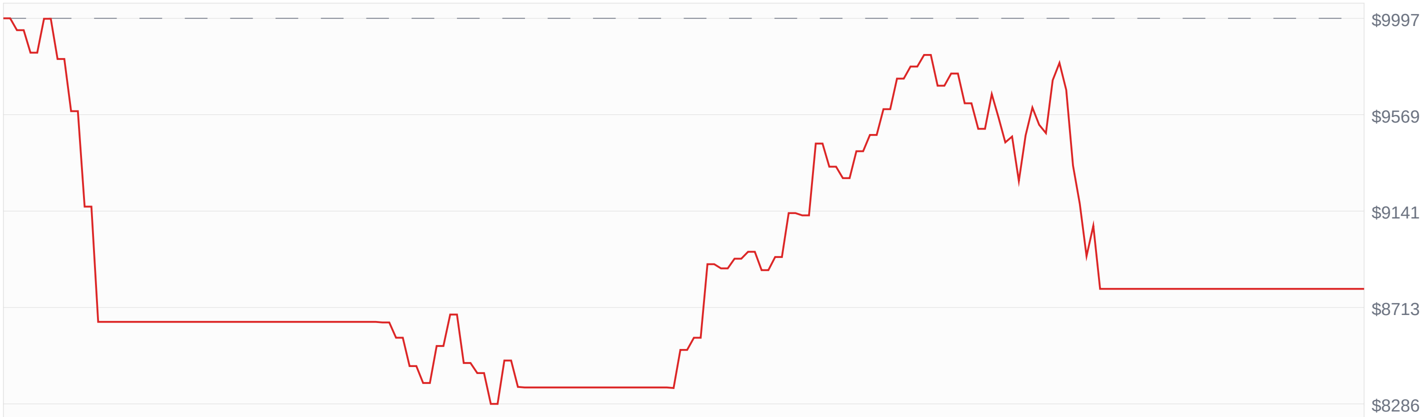
BACKTEST REPORT

Backtest #28510 · AMZN · EVO_WEBIDEA_v1500

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 EVO_WEBIDEA_v1500 strategy on AMZN is statistically invalid due to a sample size of only three trades, rendering the 33.3% win rate and -12.04% ROI unreliable. The negative Sharpe ratio of -0.94 combined with a 17.14% max drawdown indicates severe risk-adjusted underperformance. Such a small dataset lacks the confidence to discern signal alpha from random noise or market variance. The strategy requires extensive backtesting on larger historical windows to establish statistical significance. Next, expand the simulation period and trade count to validate the logic before considering any further optimization.

ADDITIONAL METRICS

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