LATINOS TRADING

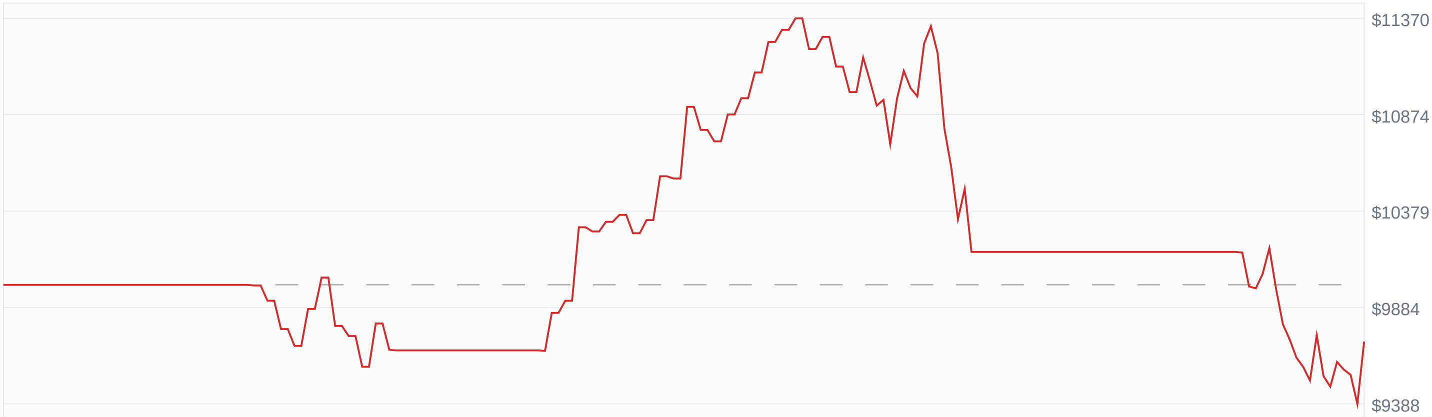
BACKTEST REPORT

Backtest #37672 · AMZN · EVO_EVOWEBIDEA_v168

ROI	Sharpe	Win Rate	Max Drawdown
-2.94%	-0.17	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest reveals a statistically insignificant strategy for AMZN due to the extremely low sample size of three trades. The negative Sharpe ratio and 33.3% win rate indicate the model is currently in a losing phase with poor risk-adjusted returns. A maximum drawdown of 17.43% suggests the entry logic lacks sufficient protection against volatility or is poorly tuned to current market conditions. Expanding the test window to capture more market cycles is essential before any deployment. The strategy requires recalibration of entry thresholds to align with the asset's recent volatility profile.

ADDITIONAL METRICS

CAGR	**-2.94%**
Sortino Ratio	**-0.13**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9708.86**