LATINOS TRADING

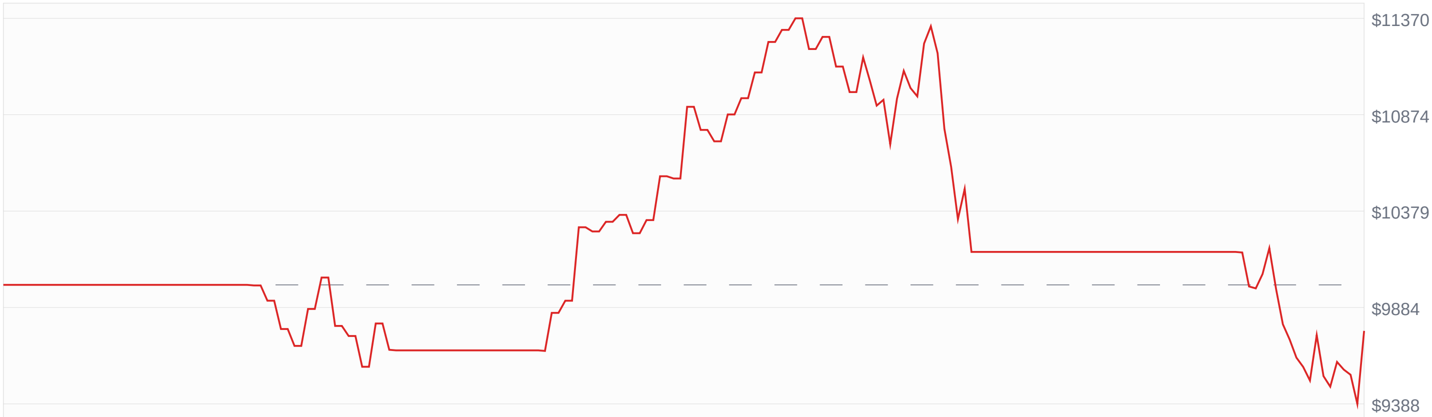
BACKTEST REPORT

Backtest #44112 · AMZN · EVO_WEBIDEA_v1795

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1795 strategy on AMZN failed to generate alpha, delivering a -2.39% return with a negative Sharpe ratio of -0.12 over a negligible sample of only three trades. A win rate of 33.3% combined with a 17.43% maximum drawdown indicates severe underperformance and poor risk-adjusted returns relative to market conditions. Such a small sample size precludes any statistically significant conclusion, meaning the failure could easily be noise rather than a systemic flaw in the logic. The strategy likely requires parameter optimization or a complete reevaluation of entry filters to improve consistency. The immediate next step is to expand the backtest window to at least one hundred trades before deploying live capital.

ADDITIONAL METRICS

CAGR	**-2.39%**
Sortino Ratio	**-0.09**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9763.47**