

LATINOS TRADING

BACKTEST REPORT

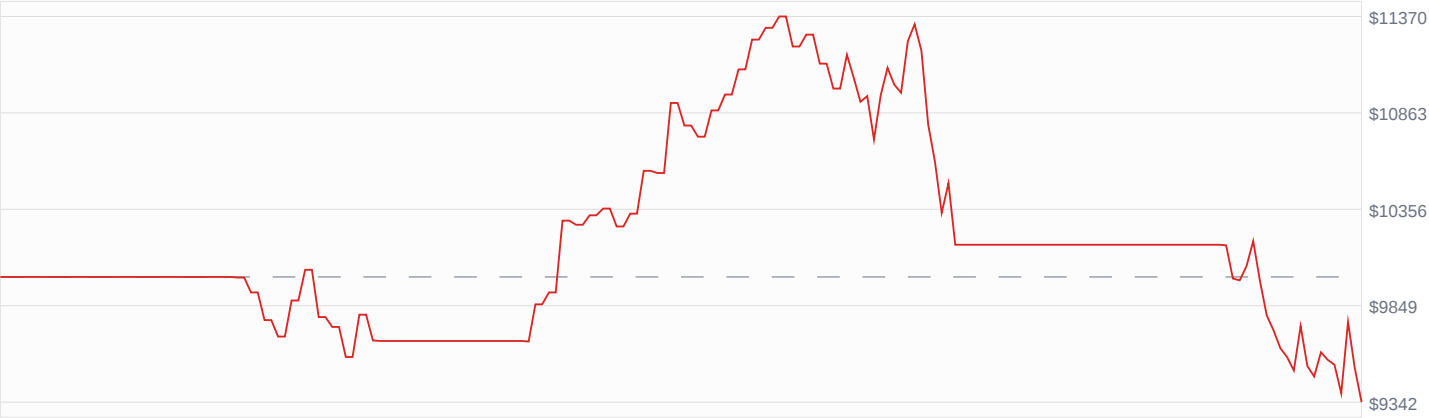


Backtest #52088 · AMZN · EVO_WEBIDEA_v83

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v83 strategy failed to generate alpha on AMZN, delivering a -6.61% ROI with a negative Sharpe ratio of -0.47 and a max drawdown of 17.84%. Statistical significance is impossible to confirm given only three trades executed during the simulation period. A win rate of 33.3% suggests the entry logic consistently misidentified market direction relative to the prevailing trend. I recommend re-running the backtest with expanded lookback periods to validate signal stability before any live deployment.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62