LATINOS TRADING

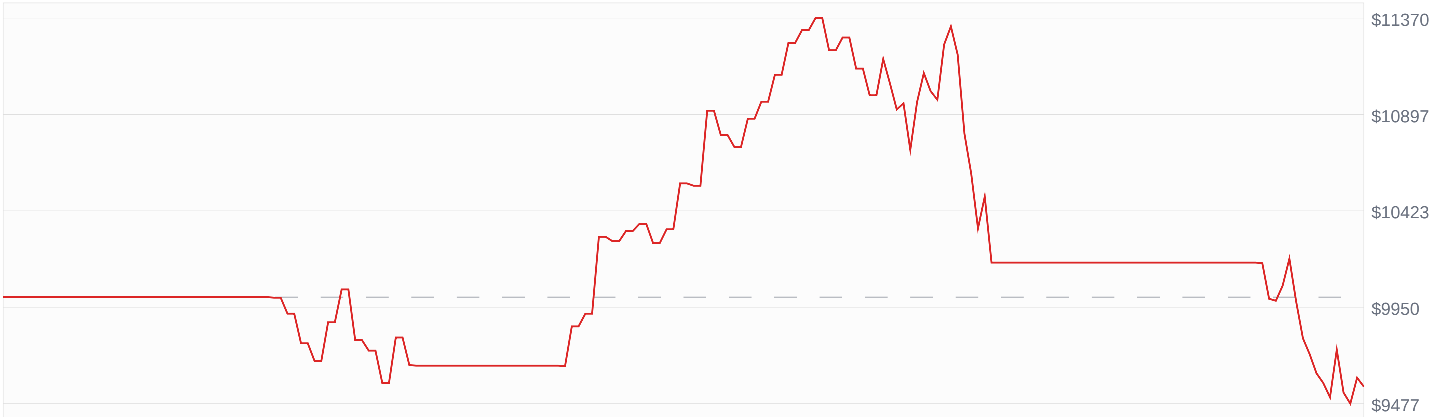
BACKTEST REPORT

Backtest #36682 · AMZN · EVO_EVOWEBIDEA_v319

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.32	33.3%	-16.65%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The AMZN backtest for EVO_EVOWEBIDEA_v319 failed, delivering a -4.43% loss and a negative Sharpe ratio of -0.32 driven by a 16.65% drawdown. The sample size of only three trades is statistically insignificant, meaning the 33.3% win rate offers no reliable insight into future performance. While the strategy attempted to capture volatility, it lacked effective risk controls to prevent capital erosion during this specific market phase. We must expand the sample size by testing across multiple market cycles to validate or discard the current signal logic. The immediate next step is to run a new simulation with adjusted stop-loss parameters to improve capital preservation.

ADDITIONAL METRICS

CAGR	-4.43%
Sortino Ratio	-0.23
Turnover	5.92x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9560.24

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