LATINOS TRADING

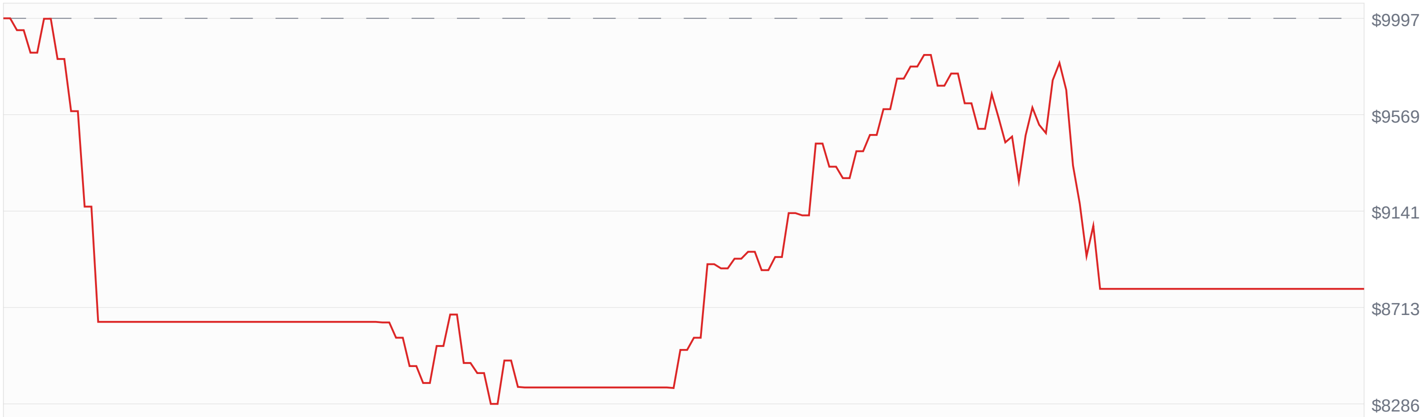
BACKTEST REPORT

Backtest #5046 · AMZN · EVO_GG1RSISNIP_v1643

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 strategy fails fundamentally with negative Sharpe and ROI despite a high drawdown relative to capital erosion. A sample of three trades offers no statistical significance, making the thirty-three percent win rate meaningless rather than indicative of skill or luck. The risk-adjusted performance suggests the logic is misaligned with current Amazon volatility, requiring immediate deprecation. Next, expand the backtest window to capture more market cycles and validate if the edge emerges over a larger dataset before considering any deployment.

ADDITIONAL METRICS

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