LATINOS TRADING

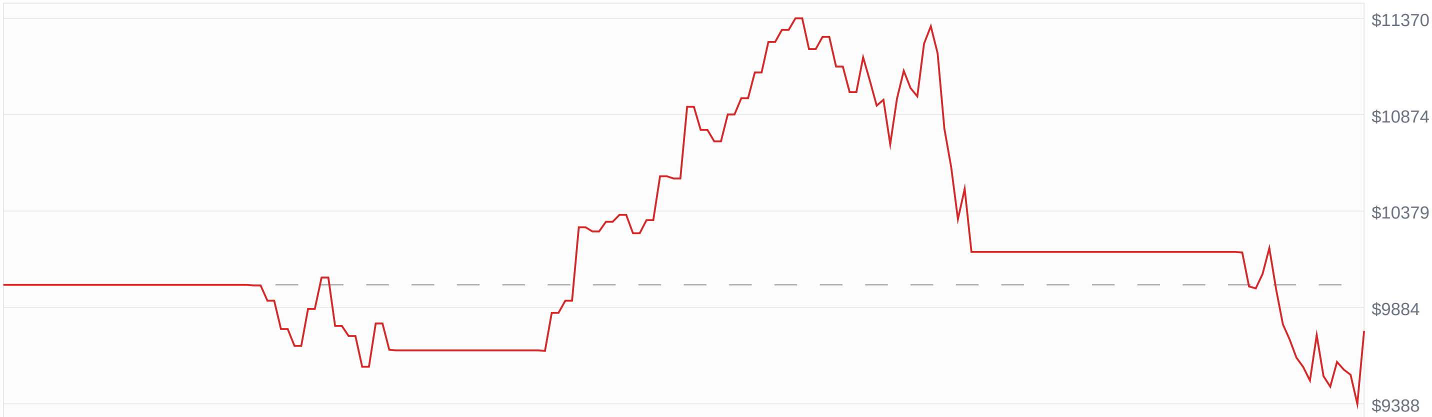
BACKTEST REPORT

Backtest #39959 · AMZN · EVO_GG1RSISNIP_v1399

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_GG1RSISNIP_v1399 strategy on AMZN shows negative alpha with a -2.39% ROI and a -0.12 Sharpe ratio. The 33.3% win rate and 17.43% max drawdown indicate poor risk-adjusted performance and weak signal quality. With only three total trades, the statistical confidence is negligible, making it impossible to distinguish this loss from random noise or execution variance. The primary issue is insufficient sample size to validate the RSI-based logic. Next, expand the backtest window to at least fifty trades to establish a reliable baseline for Sharpe ratio and drawdown metrics.

ADDITIONAL METRICS

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

Generated 2026-09-01T01:39:57Z · latinostrading.com