LATINOS TRADING

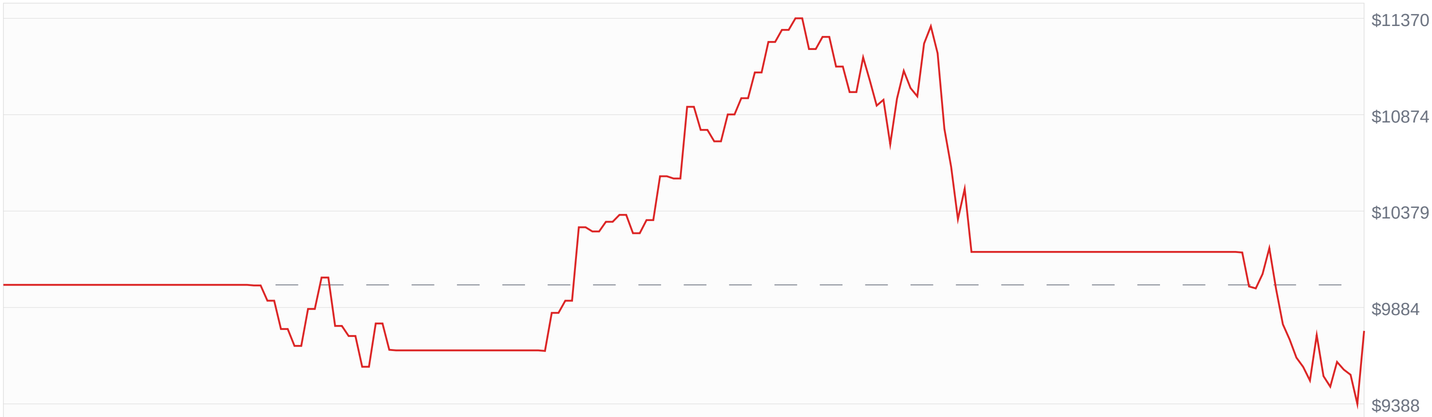
BACKTEST REPORT

Backtest #45728 · AMZN · EVO_GG1RSISNIP_v1323

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 strategy underperformed with a negative ROI of -2.39% and a Sharpe ratio of -0.12, indicating poor risk-adjusted returns. A win rate of 33.3% combined with a maximum drawdown of 17.43% suggests the entry logic fails to capture sufficient upside to offset losses. With only three total trades, the sample size is statistically insignificant, making these results unreliable for assessing true predictive power. The core issue is likely a lack of trend confirmation or excessive sensitivity to noise in the RSI signal. Next, expand the backtest window to at least fifty trades to establish statistical significance before further optimization.

ADDITIONAL METRICS

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