LATINOS TRADING

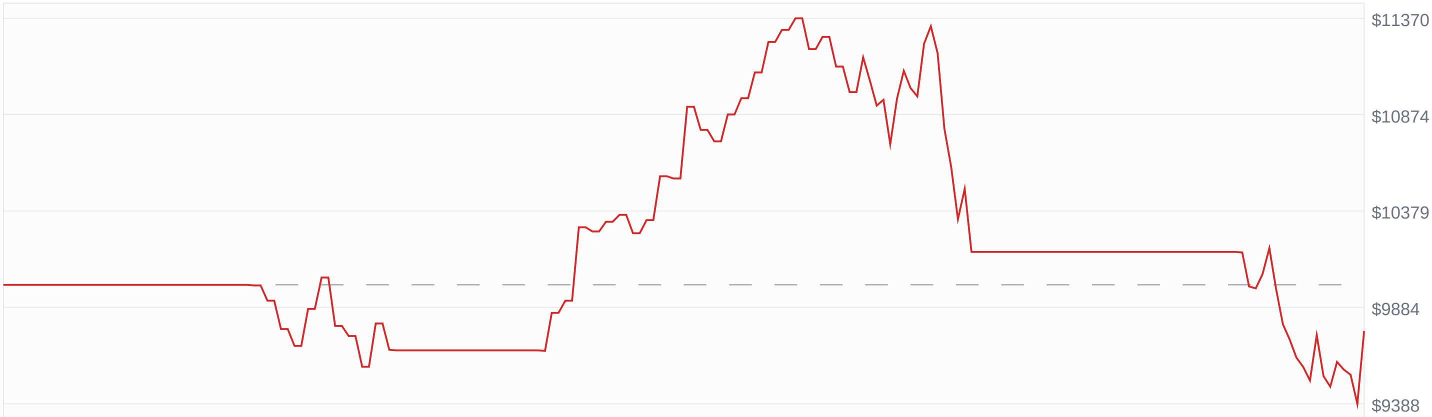
BACKTEST REPORT

Backtest #49659 · AMZN · EVO_GG1RSISNIP_v191

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 generated a negative return of -2.39% with a Sharpe ratio of -0.12, indicating poor risk-adjusted performance. With only three trades, the 33.3% win rate lacks statistical significance, making it impossible to distinguish skill from noise. The 17.43% maximum drawdown reveals high volatility relative to the negligible loss, suggesting the entry logic triggers during unfavorable momentum shifts. The primary failure is the lack of consistent edge in the RSI signal logic for AMZN. You should increase the sample size to at least fifty trades to establish a reliable baseline before optimizing further.

ADDITIONAL METRICS

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