LATINOS TRADING

BACKTEST REPORT

Backtest #23025 · YFI/USD · YFI/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.87%	-1.02	0.0%	-21.13%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The YFI/USD backtest is a total failure with zero wins and a 15.87% loss, invalidating any strategy reliability. The sample size of three trades provides no statistical significance, making the 0.0% win rate a critical red flag rather than a data point. The negative Sharpe of -1.02 confirms severe underperformance against risk-free rates, while the 21.13% drawdown indicates excessive volatility exposure. This result suggests the underlying signal logic is fundamentally flawed for current market conditions. Immediate next step is to discard this configuration and debug the entry logic before retesting.

ADDITIONAL METRICS

CAGR	**-15.87%**
Sortino Ratio	**-0.60**
Turnover	**5.48x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8415.19**

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