LATINOS TRADING

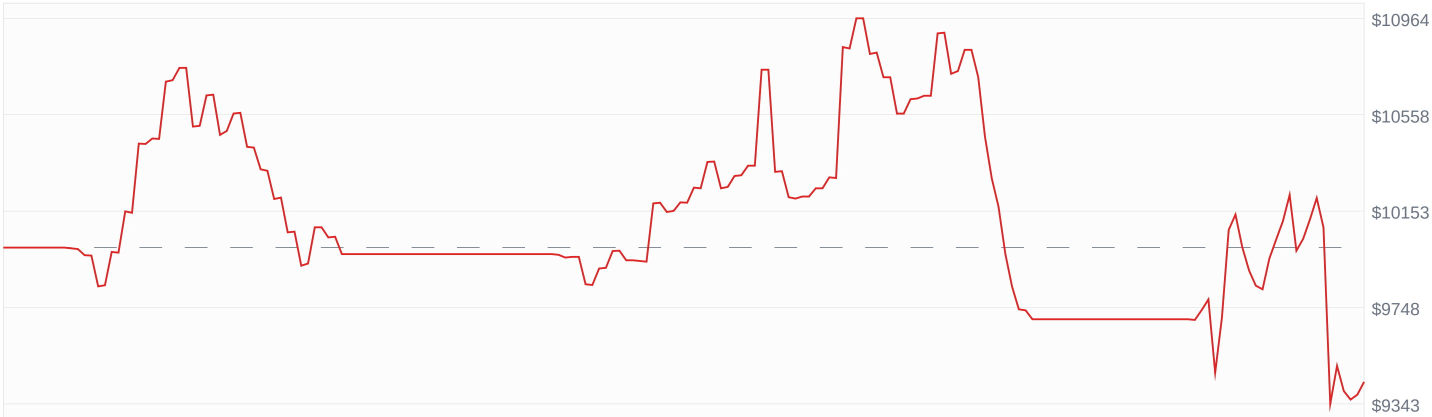
BACKTEST REPORT

Backtest #28624 · RDN · EVO_GG1RSISNIP_v1040

ROI	Sharpe	Win Rate	Max Drawdown
-5.67%	-0.32	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest reveals a critically flawed strategy: a -5.67% ROI with a -0.32 Sharpe ratio and a 0.0% win rate across only 3 trades. The 14.78% max drawdown relative to final capital indicates severe risk-adjusted underperformance. With such a tiny sample size, the results lack statistical significance and likely reflect overfitting rather than edge. The strategy requires fundamental redesign, not parameter tweaking. Next step: abandon this logic entirely and backtest a new approach with at least 50 trades for meaningful validation.

ADDITIONAL METRICS

CAGR	**-5.67%**
Sortino Ratio	**-0.25**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9435.95**

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