LATINOS TRADING

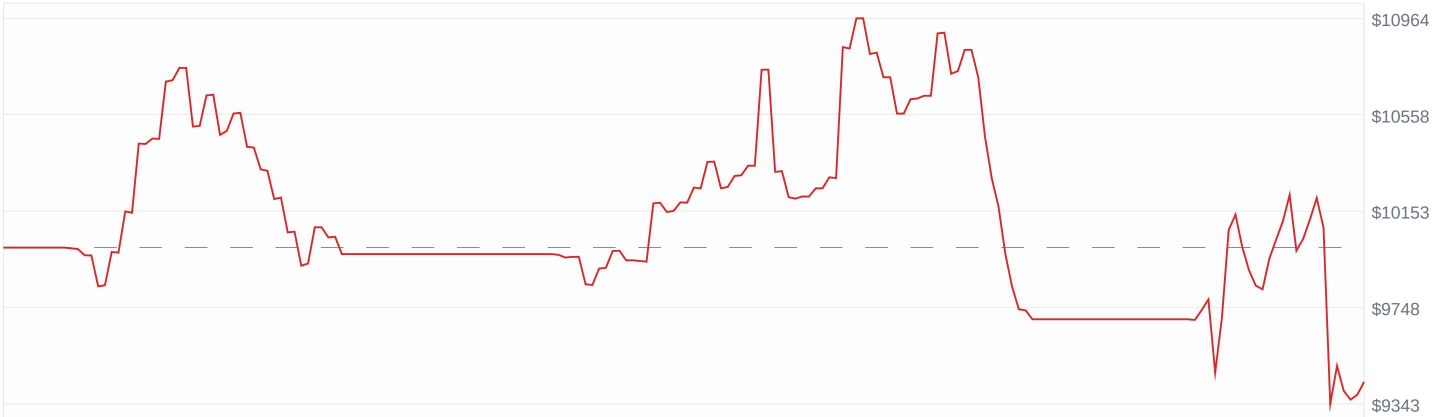
BACKTEST REPORT

Backtest #28745 · RDN · EVO_GG1RSISNIP_v1637

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 strategy failed completely, generating zero wins across three trades and losing 5.67% with a 14.78% max drawdown, rendering the negative Sharpe ratio of -0.32 statistically meaningless. With a sample size of only three, the results lack any confidence interval, making it impossible to distinguish between poor logic and bad luck. The zero win rate suggests the entry signals are either misaligned with the asset’s volatility or the risk management parameters are overly restrictive. You must significantly expand the backtest window to capture diverse market regimes before considering further optimization.

ADDITIONAL METRICS

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