# LATINOS TRADING

## BACKTEST REPORT

Backtest #3650 · RDN · EVO_GG1RSISNIP_v1382

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -7.07% | -0.40 | 20.0% | -15.29% |

## EQUITY CURVE

202 sessions · starting at $9997.00


## ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, evidenced by a negative Sharpe of -0.40 and a -7.07% loss. A critical issue is the extremely low win rate of 20% across only five trades, rendering results statistically insignificant. High drawdowns relative to capital indicate poor risk management. The sample size is too small to validate the logic, suggesting the model is overfitted to noise. Increase trade frequency via optimization before re-evaluating performance metrics.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-7.07%** |
| Sortino Ratio | **-0.28** |
| Turnover | **9.28x** |
| Total Trades | **5** |
| Initial Capital | **$9997.00** |
| Final Capital | **$9295.98** |

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