LATINOS TRADING

BACKTEST REPORT

Backtest #23091 · RDN · EVO_EVOEVOEVOE_v1776

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 with a -7.07% ROI and -0.40 Sharpe, indicating poor risk-adjusted performance. A 20% win rate across only five trades renders results statistically insignificant and likely noise. The 15.29% max drawdown outweighs gains, signaling excessive volatility for the capital preserved. This small sample size precludes any reliable inference about the alpha source. Next, optimize parameters using walk-forward analysis to filter out spurious signals before re-testing.

ADDITIONAL METRICS

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