LATINOS TRADING

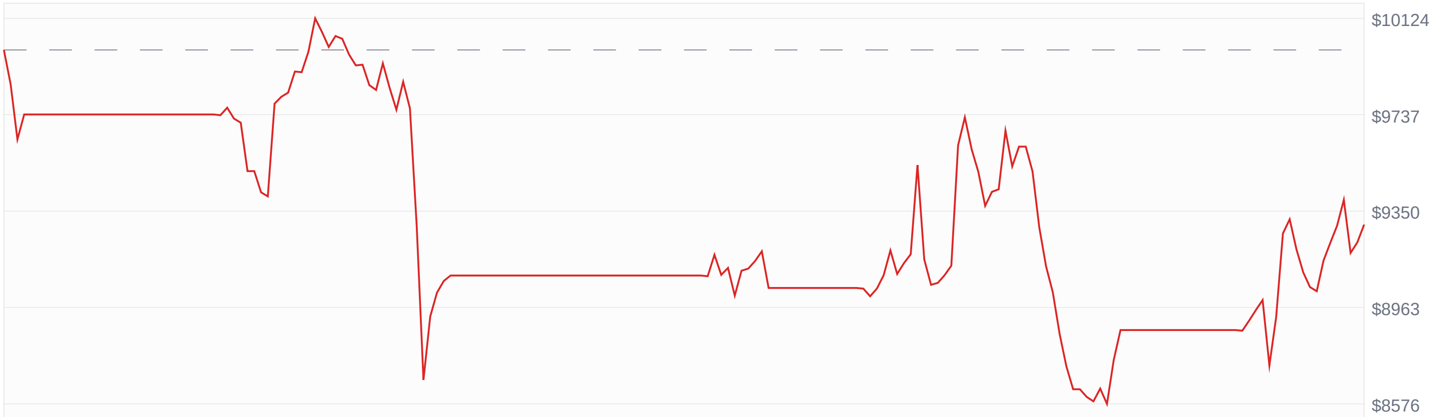
BACKTEST REPORT

Backtest #23378 · RDN · EVO_EVOEVOEVOE_v1793

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 decisively with a negative Sharpe of -0.40 and a massive 15.29% drawdown on only five trades, rendering the 20% win rate statistically insignificant. This tiny sample size precludes any confident assessment of edge, as random variance likely drove the -7.07% ROI rather than structural market inefficiencies. The capital erosion indicates poor risk management or unprofitable signal logic that requires immediate deconstruction. A concrete next step is to expand the backtest window to include at least 100 trades to validate if the negative expectancy persists across diverse market regimes. Until statistical significance is achieved, the approach remains unviable for live deployment.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.