LATINOS TRADING

BACKTEST REPORT

Backtest #2729 · RDN · EVO_EVOEVOEVOE_v788

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 lost 7.07% with a -0.40 Sharpe, signaling poor risk-adjusted performance. A 20% win rate across only 5 trades lacks statistical significance, making results unreliable for live deployment. The 15.29% drawdown further erodes capital efficiency. Given the tiny sample, the edge is indistinguishable from noise. Next step: run a walk-forward optimization on a 10x larger dataset to validate robustness.

ADDITIONAL METRICS

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

Generated 2026-08-13T09:40:51Z · latinostrading.com