LATINOS TRADING

BACKTEST REPORT

Backtest #27737 · RDN · EVO_GG1RSISNIP_v1472

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

This backtest shows statistically unreliable results with only five trades, yielding a negative 7.07% ROI and a poor 20% win rate. The Sharpe ratio of -0.40 confirms the strategy failed to compensate for the 15.29% peak-to-trough drawdown, eroding capital to $9,295.98. Such a tiny sample size cannot support any meaningful statistical confidence in the edge. The next step is to run a walk-forward optimization with a larger window to validate robustness before considering 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