LATINOS TRADING

BACKTEST REPORT

Backtest #27796 · RDN · EVO_EVOEVOEVOE_v631

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 underperformed with a -7.07% ROI and a negative Sharpe of -0.40, indicating poor risk-adjusted returns. The 20% win rate across only five trades is statistically insignificant, failing to establish confidence in the edge. A 15.29% max drawdown relative to small sample size suggests excessive risk per trade. The system likely overfits or lacks robust signal filtering. Next, expand the backtest window and increase trade count to validate statistical significance before further iteration.

ADDITIONAL METRICS

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