LATINOS TRADING

BACKTEST REPORT

Backtest #3459 · RDN · EVO_GG1RSISNIP_v1349

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 significantly with a -7.07% ROI and a negative Sharpe of -0.40, indicating poor risk-adjusted returns. A dismal 20% win rate across only five trades renders the results statistically insignificant and prone to random variance. The 15.29% maximum drawdown further highlights excessive volatility relative to the modest losses incurred. Without a larger sample size, we cannot confidently attribute this failure to strategy logic rather than market noise. The immediate next step is to expand the backtest window to increase the trade count for meaningful statistical validation.

ADDITIONAL METRICS

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

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