LATINOS TRADING

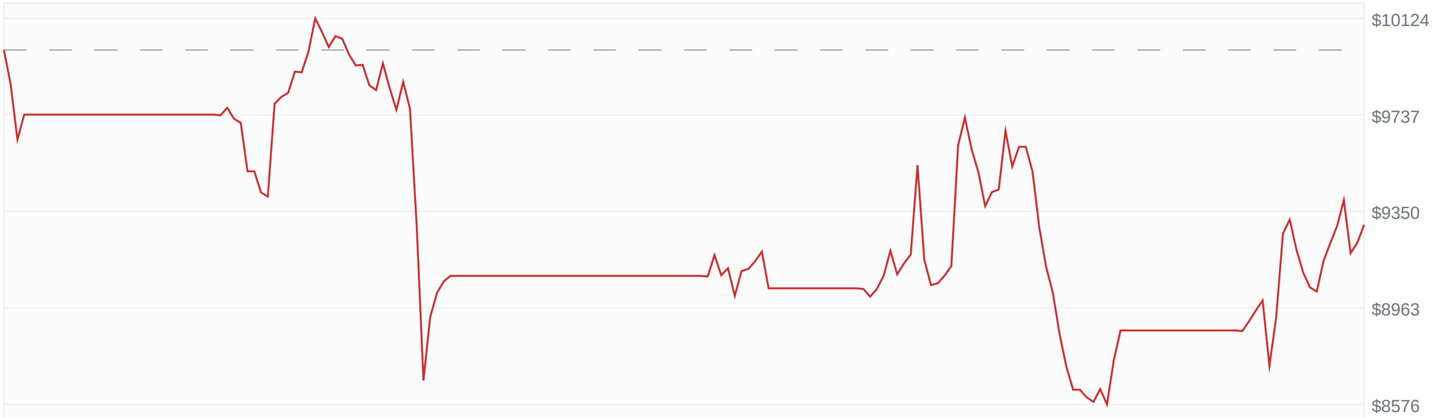
BACKTEST REPORT

Backtest #3647 · RDN · EVO_GG1RSISNIP_v1382

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 -0.40 Sharpe ratio, indicating poor risk-adjusted returns. A 20% win rate across only five trades lacks statistical significance, making results unreliable for inference. The 15.29% max drawdown further erodes capital efficiency, signaling high volatility relative to gains. This sample size is insufficient to validate the logic, as random variance likely drove the outcome. Next, expand the backtest window to capture more market regimes and increase trade volume for robust 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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