

LATINOS TRADING

BACKTEST REPORT



Backtest #7901 · RDN · EVO_WEBIDEA_v1498

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 failed to generate alpha, losing 7.07% with a negative Sharpe of -0.40 despite a 20% win rate. The sample size of five trades is statistically insignificant, rendering the results unreliable for any confidence interval. A 15.29% drawdown relative to minimal activity suggests high volatility per trade rather than sustainable edge. Immediate next step is increasing the backtest period to acquire a larger sample size 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