LATINOS TRADING

BACKTEST REPORT

Backtest #9676 · RDN · EVO_EVOEVOEVOE_v1721

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 exhibits severe statistical insignificance with only five trades, rendering the 20% win rate and negative Sharpe ratio unreliable. A 15.29% max drawdown against a 7.07% loss indicates poor risk-adjusted performance and high volatility exposure. The limited sample size prevents confidence in any edge identification, suggesting the results are likely noise rather than signal. Future iterations require expanding the backtest window to capture more market regimes and trade events. Until statistical robustness improves, the model remains unviable for capital deployment.

ADDITIONAL METRICS

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