LATINOS TRADING

BACKTEST REPORT

Backtest #9678 · 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 critical structural flaws with a dismal 20% win rate and a -0.40 Sharpe ratio, indicating consistent capital erosion. The sample size of only five trades renders these statistics statistically insignificant, preventing any reliable inference about edge. A 15.29% max drawdown is unacceptable for such low frequency, suggesting poor risk management or extreme volatility exposure. You must expand the backtest window significantly to validate whether the negative expectancy persists across different market regimes. Proceed by optimizing the entry filters to reduce trade frequency and improve signal quality before further deployment.

ADDITIONAL METRICS

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