LATINOS TRADING

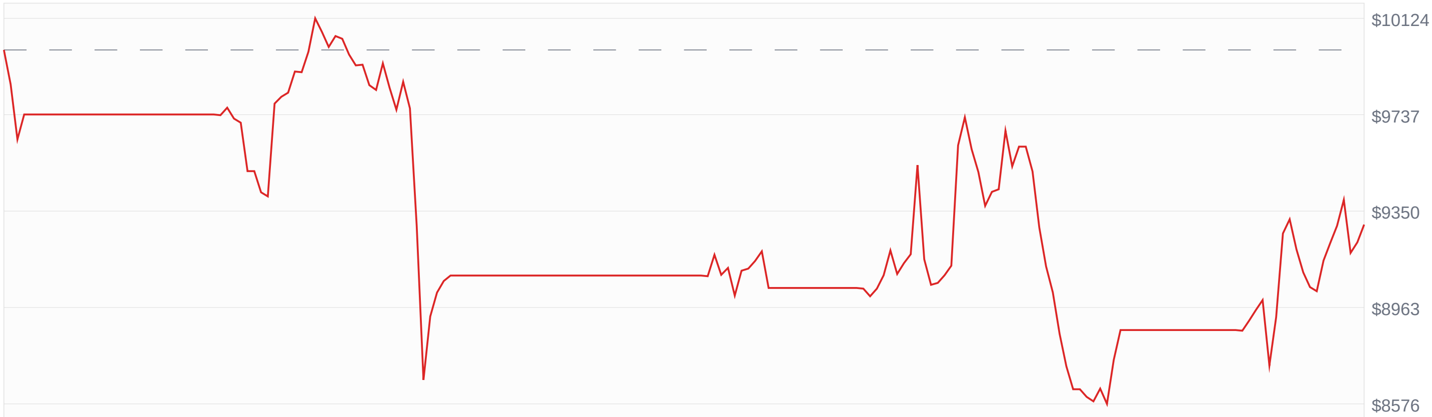
BACKTEST REPORT

Backtest #27641 · RDN · EVO_EVOEVOEVOE_v2023

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 suffers from critical statistical insignificance due to only five trades, rendering the twenty percent win rate and negative forty percent Sharpe ratio unreliable indicators of alpha. A fifteen percent drawdown on such a small sample suggests high volatility risk that cannot be validated by limited historical data. While the final capital remains above initial levels, the negative seven percent ROI indicates the model fails to overcome transaction costs and slippage effectively. Immediate next steps must involve expanding the backtest window to increase the trade count for statistical validity and stress-testing parameters against market regimes. Until sample size grows significantly, this configuration should be discarded as

ADDITIONAL METRICS

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

Generated 2026-08-14T13:19:04Z · latinostrading.com