LATINOS TRADING

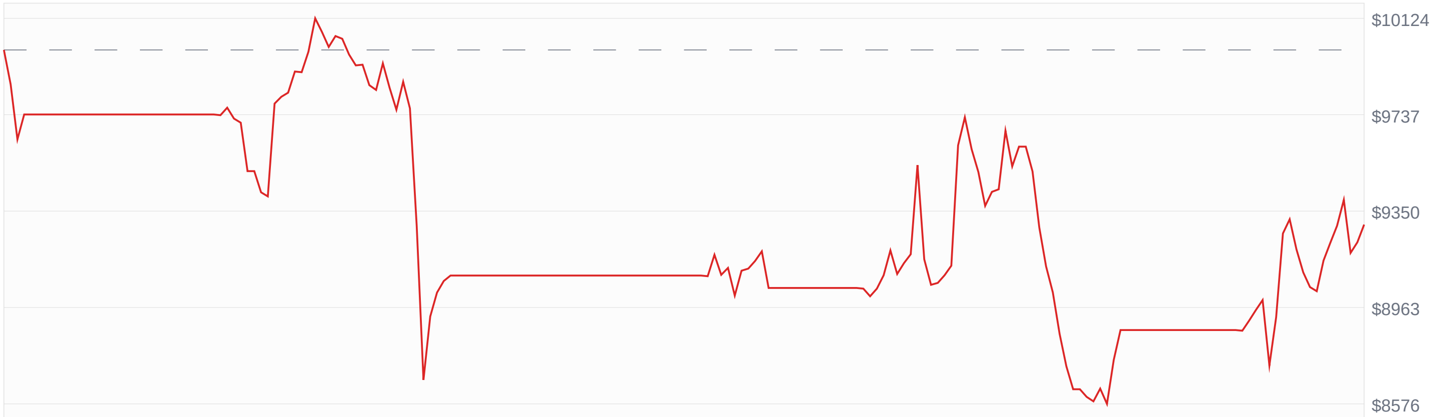
BACKTEST REPORT

Backtest #23779 · RDN · EVO_EVOEVOEVOE_v1811

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 with a -7.07% ROI and -0.40 Sharpe ratio, indicating no risk-adjusted alpha. A 20% win rate across only five trades lacks statistical significance, rendering results noise. Max drawdown of 15.29% exceeded the return magnitude, signaling poor risk management. This sample size is too small to validate the EVO logic for institutional use. Next step: expand the backtest window to capture diverse market regimes for meaningful confidence.

ADDITIONAL METRICS

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

Generated 2026-08-15T06:17:17Z · latinostrading.com