LATINOS TRADING

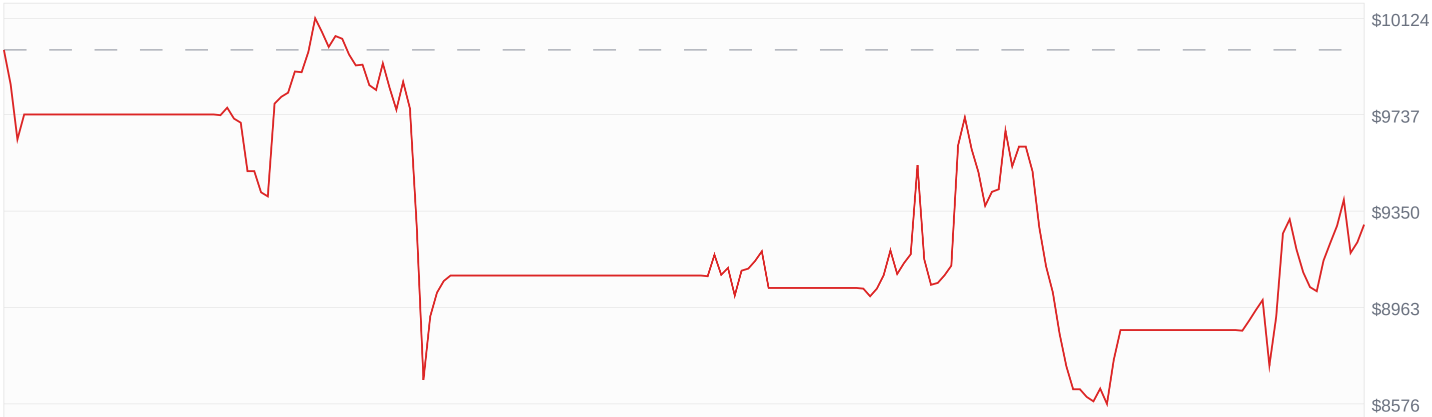
BACKTEST REPORT

Backtest #3227 · RDN · EVO_EVOEVOEVOE_v1867

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 generated a -7.07% loss with a 20% win rate, indicating a poor payoff ratio on the few winning trades. The Sharpe ratio of -0.40 confirms weak risk-adjusted performance, while the 15.29% drawdown exceeded the total loss, suggesting severe intra-period volatility. Critically, a sample size of only five trades offers negligible statistical confidence, making these results likely random noise. Immediate next step: re-run the backtest on a longer historical window to verify if the edge persists with a larger, more robust dataset.

ADDITIONAL METRICS

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

Generated 2026-08-14T03:05:35Z · latinostrading.com