

LATINOS TRADING

BACKTEST REPORT



Backtest #41021 · RDN · EVO_EVOVELOCIT_v1517

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOVELOCIT_v1517 backtest on RDN failed catastrophically, recording zero winning trades and a negative Sharpe ratio of -0.31. With only three trades executed, the statistical sample is insufficient to confirm any meaningful regime failure, rendering the -14.78% drawdown statistically insignificant. The strategy's logic likely lacks robustness against current volatility or is simply overfit to a specific historical noise pattern. Before redeploying any capital, I recommend expanding the lookback period to identify a structural flaw in the signal generation rather than blaming market conditions. This single data point does not warrant a strategy overhaul, but it does flag a need for deeper parameter optimization and stress testing.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84