

LATINOS TRADING

BACKTEST REPORT



Backtest #51985 · RDN · EVO_EVOEVOE_v741

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 RDN backtest for EVO_EVOEVOE_v741 shows a catastrophic failure with a -5.59% ROI, zero wins, and a 14.78% drawdown, indicating a severe regime mismatch. The sample size of three trades is statistically insufficient to confirm a strategy flaw rather than random noise. Consequently, we lack confidence in generalizing these results to live markets without further data points. The strategy requires an immediate parameter re-tuning or a shift to a different timeframe to avoid compounding losses. Proceed with no further capital allocation until the equity curve shows a positive Sharpe ratio on expanded testing.

ADDITIONAL METRICS

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