

LATINOS TRADING

BACKTEST REPORT



Backtest #53202 · RDN · EVO_EVOEVOE_v2129

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 backtest on RDN for EVO_EVOEVOE_v2129 collapsed with a -5.59% ROI and zero wins, driven by a single loss that erased capital. A -0.31 Sharpe ratio and 14.78% drawdown indicate severe underperformance against a risk-free baseline. With only three trades, the sample size is statistically insignificant, rendering any conclusion on strategy viability premature. The signal logic likely failed to capture the asset's specific volatility regime during the test period. Immediate next steps involve adjusting entry filters or reducing position size before re-evaluating with a larger dataset.

ADDITIONAL METRICS

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