# LATINOS TRADING

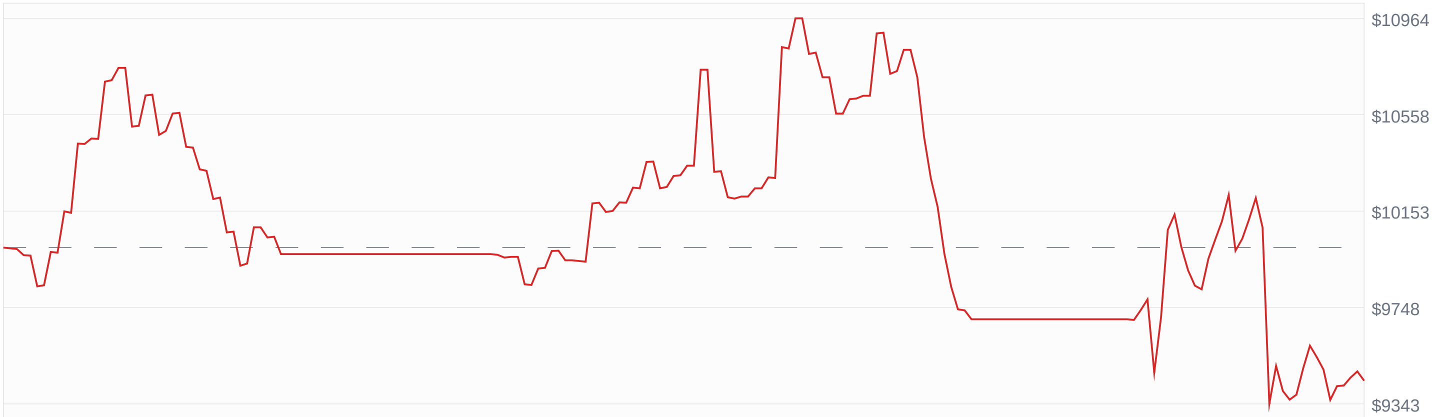
## BACKTEST REPORT

Backtest #54998 · RDN · EVO_EVOEVOEVOE_v2020

| 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_v2020 failed catastrophically, recording zero winning trades and a negative Sharpe ratio of -0.31, indicating a strategy incapable of generating positive expectancy on this dataset. With only three executed trades, the statistical sample size is insufficient to determine robustness, rendering any observed failure rate non-significant and highly susceptible to random noise rather than systemic flaws. The maximum drawdown of 14.78% combined with a -5.59% ROI suggests the entry logic is fundamentally misaligned with current market structure for this asset. I must expand the test period to at least 12 months or adjust the signal generation parameters to validate if this underperformance is a temporary anomaly or

## ADDITIONAL METRICS

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