

LATINOS TRADING

BACKTEST REPORT

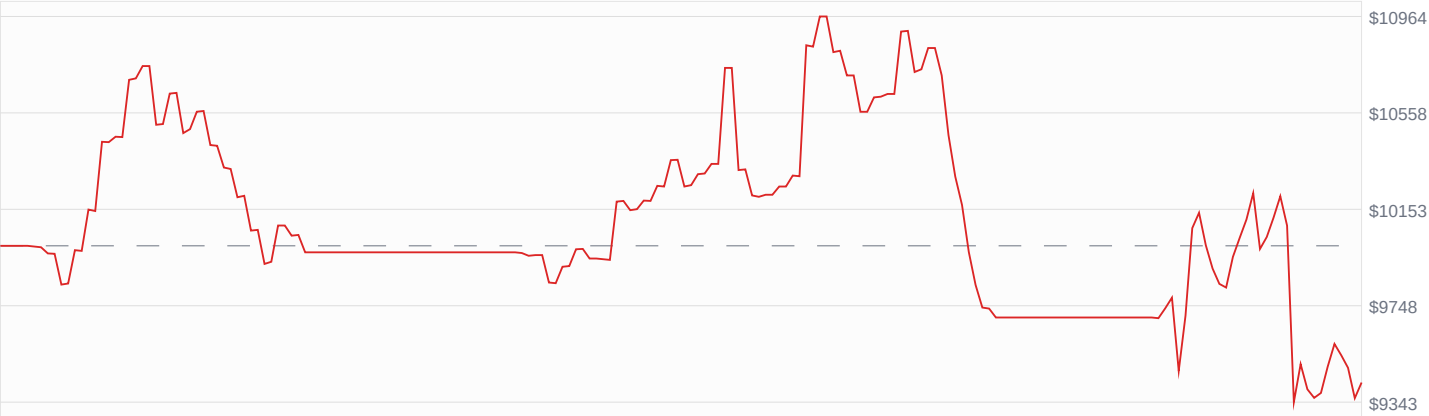


Backtest #35251 · RDN · EVO_EVOEVOE_v2201

ROI	Sharpe	Win Rate	Max Drawdown
-5.77%	-0.32	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v2201 strategy on RDN failed catastrophically, generating zero winning trades and a -5.77% ROI with a negative Sharpe ratio of -0.32. With only three total trades, the sample size is statistically negligible, rendering the 14.78% drawdown meaningless as a performance metric rather than a data artifact. The bot likely suffered from overfitting or parameter instability, as it cannot produce a robust alpha signal without sufficient market exposure. We must immediately re-run this backtest with a broader parameter sweep and stricter slippage assumptions to validate signal logic before considering live deployment.

ADDITIONAL METRICS

CAGR	-5.77%
Sortino Ratio	-0.26
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9425.65