LATINOS TRADING

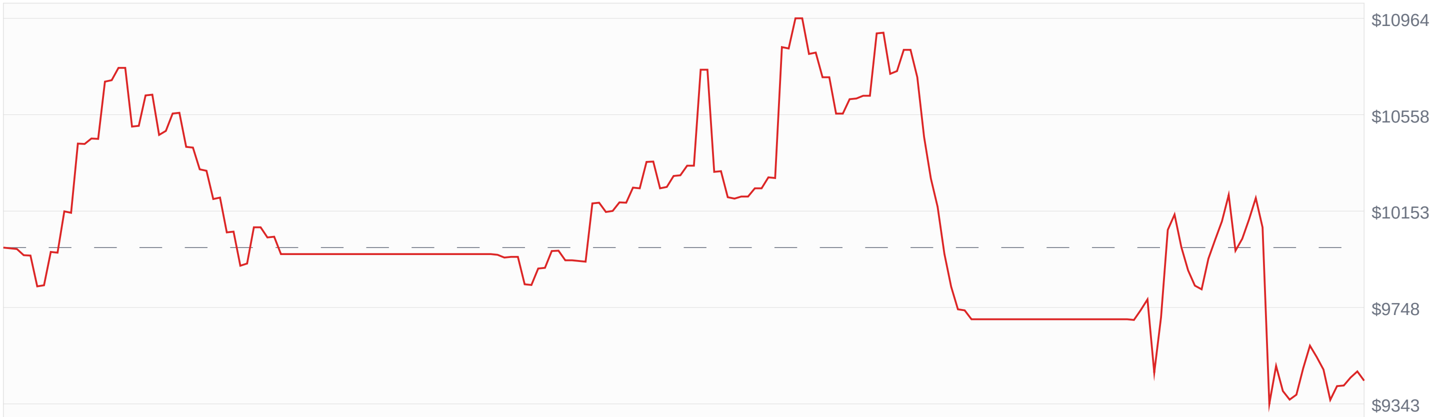
BACKTEST REPORT

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**

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