LATINOS TRADING

BACKTEST REPORT

Backtest #6058 · RDN · EVO_EVOEVOEVOE_v1740

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The RDN backtest for strategy EVO_EVOEVOEVOE_v1740 is critically flawed, yielding a negative ROI of -7.07% and a Sharpe ratio of -0.40 with only five total trades. This minuscule sample size offers virtually no statistical confidence, rendering the 20% win rate and 15.29% max drawdown metrics noise rather than actionable signals. The strategy failed to generate alpha and exposed capital to significant downside without compensatory upside, indicating broken signal logic or severe overfitting. Immediate next step: discard this configuration and audit the underlying signal generation parameters to identify the root cause of the poor execution quality.

ADDITIONAL METRICS

CAGR	**-7.07%**
Sortino Ratio	**-0.28**
Turnover	**9.28x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$9295.98**