LATINOS TRADING

BACKTEST REPORT

Backtest #6092 · RDN · EVO_EVOEVOEVOE_v1758

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 backtest for RDN under the EVO_EVOEVOEVOE_v1758 strategy shows a ROI of -7.07%, a Sharpe ratio of -0.40, and a win rate of only 20%, indicating a strategy that consistently fails to identify high-probability setups. The maximum drawdown of 15.29% is severe given the small sample size of just five trades, which severely limits statistical confidence and suggests the results may be driven by a few large losses rather than a systematic edge. With such a low win rate and negative risk-adjusted returns, the strategy logic likely suffers from overfitting or poor signal filtering. A concrete next step is to increase the trade sample size significantly through walk-forward analysis to determine if the negative Sharpe ratio persists across

ADDITIONAL METRICS

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

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