LATINOS TRADING

BACKTEST REPORT

Backtest #6095 · 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 EVO_EVOEVOEVOE_v1758 strategy on RDN produced a -7.07% ROI with a -0.40 Sharpe ratio, indicating negative risk-adjusted returns. The 20% win rate across only 5 total trades suggests the strategy fails to capture directional moves reliably, while a 15.29% max drawdown further amplifies downside risk. Given the tiny sample size, statistical confidence is extremely low, making these results more reflective of noise than edge. The strategy likely suffers from overfitting or poor signal quality rather than genuine market inefficiency. Next step: expand the backtest window to include at least 100 trades to determine whether the poor win rate persists across different market regimes.

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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