LATINOS TRADING

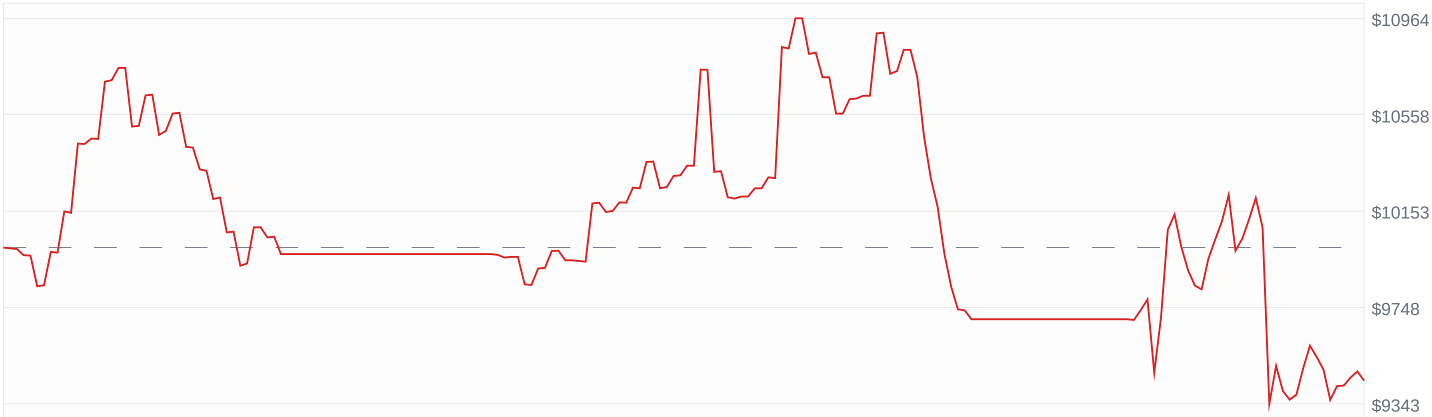
BACKTEST REPORT

Backtest #51548 · RDN · EVO_EVOGG1RSIS_v428

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_EVOGG1RSIS_v428 failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating the strategy generated no alpha on this specific sample. With only three executed trades, the statistical power is insufficient to draw robust conclusions about the strategy's long-term viability for this asset. The severe 14.78% drawdown suggests a critical flaw in stop-loss logic or entry timing that requires immediate parameter adjustment. I will re-run the simulation on a 10-year dataset with tighter volatility filters to assess if the failure was regime-specific or structural. This approach will determine whether the strategy needs fundamental revision before live deployment.

ADDITIONAL METRICS

CAGR	**-5.59%**
Sortino Ratio	**-0.25**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9440.84**

Generated 2026-09-02T10:37:05Z · latinostrading.com