LATINOS TRADING

BACKTEST REPORT

Backtest #2622 · RDN · EVO_EVOEVOEVOE_v781

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 underperforms with a -7.07% ROI and a -0.40 Sharpe ratio, reflecting poor risk-adjusted returns. The 20% win rate across only five trades indicates weak signal reliability and high vulnerability to noise. A 15.29% max drawdown further erodes capital efficiency, suggesting the strategy lacks robust downside protection. Given the tiny sample size, statistical confidence is minimal and results may reflect variance rather than edge. Next, expand the backtest period and increase trade count to validate whether the signal exhibits genuine predictive power.

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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