

LATINOS TRADING

BACKTEST REPORT



Backtest #27506 · RDN · EVO_EVOEVOE_v526

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 reveals a deeply flawed strategy with a -7.07% ROI and -0.40 Sharpe ratio. Only a 20% win rate across just 5 trades severely limits statistical confidence. The 15.29% max drawdown is excessive for such a small sample. This strategy cannot be trusted with live capital. Next step: discard this approach and re-engineer entry logic with a larger sample size.

ADDITIONAL METRICS

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