

LATINOS TRADING

BACKTEST REPORT



Backtest #38754 · RDN · EVO_EVOEVOE_v680

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_EVOEVOE_v680 suffered a catastrophic 14.78% drawdown with zero wins across only three trades, rendering the -0.31 Sharpe ratio statistically insignificant. This minimal sample size prevents any meaningful inference about strategy viability, as the loss could easily be an outlier rather than a systemic flaw. The complete lack of profitable trades suggests the entry logic fails to capture RDN's volatility or is excessively conservative. Immediate next steps involve increasing the simulation horizon to at least 500 trades or adjusting entry thresholds to filter out low-probability setups before redeployment.

ADDITIONAL METRICS

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