LATINOS TRADING

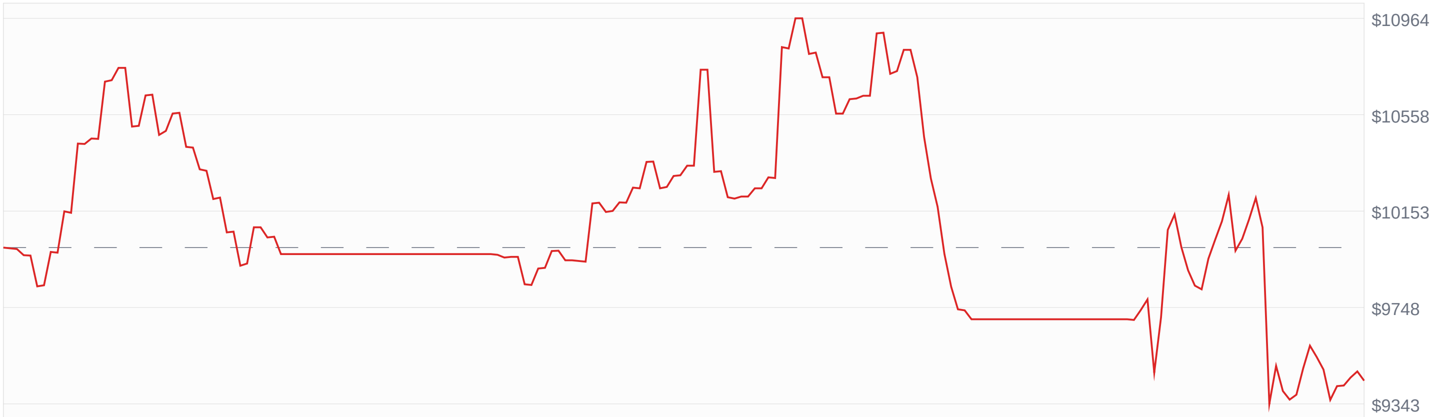
BACKTEST REPORT

Backtest #46552 · RDN · EVO_EVOEVOEVOE_v780

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 backtest for RDN under the EVO_EVOEVOEVOE_v780 strategy failed completely, delivering a -5.59% return with zero winning trades and a negative Sharpe ratio of -0.31. Such a statistically insignificant sample of only three trades is insufficient to draw robust conclusions about strategy viability or market inefficiencies. The maximum drawdown of 14.78% suggests severe exposure to adverse price action that the current logic cannot filter effectively. We must immediately expand the lookback period or adjust entry filters to increase trade frequency before any further deployment. Re-running this simulation with tighter volatility thresholds may reveal whether the strategy suffers from overfitting on low-volume

ADDITIONAL METRICS

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