

LATINOS TRADING

BACKTEST REPORT



Backtest #52632 · RDN · EVO_EVOEVOE_v1948

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 EVO_EVOEVOE_v1948 strategy on RDN failed catastrophically, generating no winning trades and eroding capital by 5.59% with a negative Sharpe ratio of -0.31. Statistical significance is impossible to assess given only three total trades, rendering the maximum drawdown of 14.78% a highly volatile outlier rather than a robust metric. The zero win rate indicates the signal logic is fundamentally misaligned with current price action or market volatility. Immediate action requires pausing deployment to re-examine entry thresholds and stop-loss placement. Conduct a new backtest on a broader parameter grid to identify if a different time interval or asset class provides a viable edge.

ADDITIONAL METRICS

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