

LATINOS TRADING

BACKTEST REPORT



Backtest #46990 · RDN · EVO_EVOEVOEVOE_v523

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_EVOEVOEVOE_v523 strategy on RDN failed completely, recording a -5.59% ROI and zero winning trades across a sample of only three executions. With a -0.31 Sharpe ratio and a 14.78% maximum drawdown, the results lack statistical significance due to the insufficient trade volume and cannot validate the underlying logic. The high drawdown relative to the small sample size suggests a severe overfitting issue or a flaw in the signal generation logic that requires immediate investigation. We must expand the parameter space and test on multiple assets to determine if this underperformance is specific to RDN or systemic to the strategy.

ADDITIONAL METRICS

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