

LATINOS TRADING

BACKTEST REPORT



Backtest #38580 · RDN · EVO_EVOEVOEVOE_v834

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_v834 strategy on RDN failed entirely, delivering a -5.59% return with zero winning trades and a negative Sharpe ratio of -0.31. The sample size of only three trades is statistically insignificant, meaning the observed 14.78% maximum drawdown could easily be noise rather than a systemic flaw. While the strategy captured no alpha, the severe drawdown suggests a need to tighten stop-loss logic or filter entry conditions. We must run a new backtest with adjusted parameters to validate whether the failure stems from market regime or flawed execution rules.

ADDITIONAL METRICS

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