LATINOS TRADING

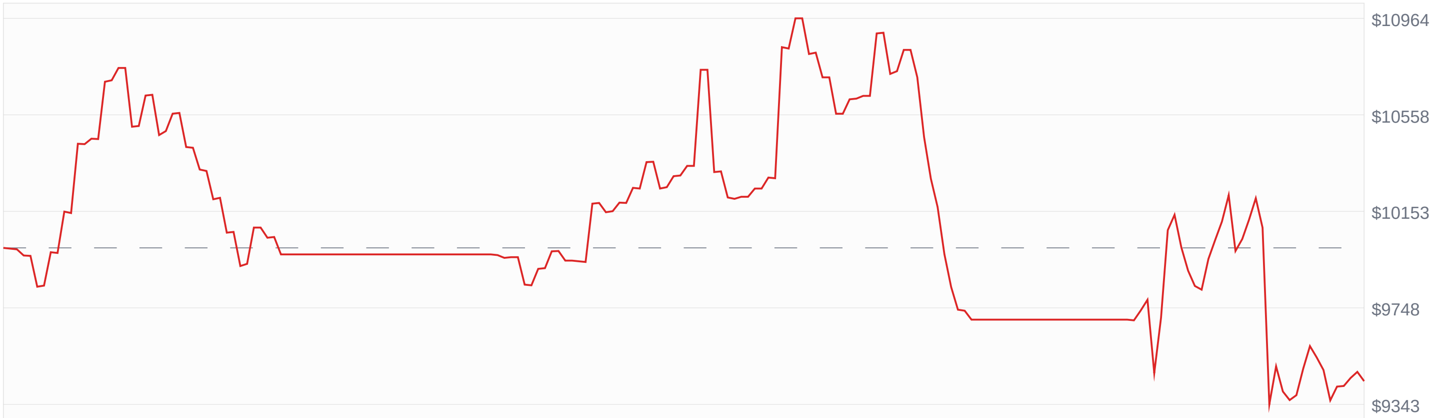
BACKTEST REPORT

Backtest #38846 · RDN · EVO_EVOEVOEVOE_v870

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_v870 strategy on RDN failed to generate any winning trades, resulting in a 14.78% maximum drawdown and negative alpha. With only three total trades executed, the statistical sample size is insufficient to validate the underlying logic or confirm a systemic failure. The Sharpe ratio of -0.31 indicates that the strategy systematically lost capital faster than the risk-free alternative. A concrete next step is to increase the backtest lookback period to identify if this is a regime-specific breakdown or a fundamental logic flaw. We must also expand the testing universe to determine if this poor performance is an anomaly isolated to RDN or indicative of broader strategy fragility.

ADDITIONAL METRICS

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