LATINOS TRADING

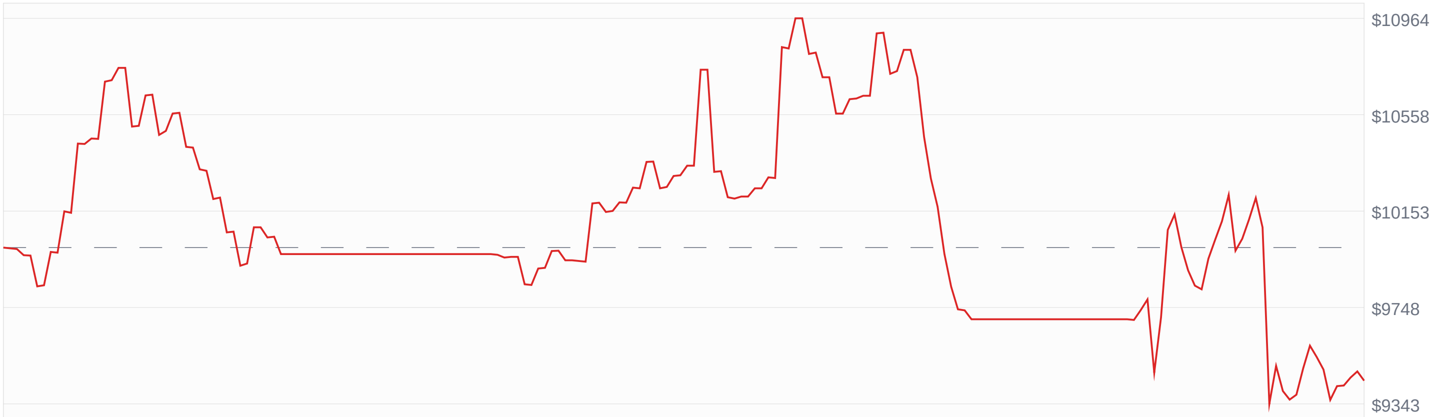
BACKTEST REPORT

Backtest #47462 · RDN · EVO_EVOEVOEVOE_v664

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_v664 strategy on RDN failed completely with zero winning trades and a -5.59% return over only three executions. Such a tiny sample size renders the negative Sharpe ratio of -0.31 statistically insignificant and unreliable for institutional decision-making. The 14.78% maximum drawdown indicates severe risk exposure that is not sustainable without a robust backtest on a larger dataset. We must immediately expand the historical lookback period to validate whether the logic itself is flawed or merely unlucky. Re-run the simulation with extended data to determine if the strategy requires parameter adjustment or total rejection.

ADDITIONAL METRICS

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

Generated 2026-09-01T00:39:00Z · latinostrading.com