

LATINOS TRADING

BACKTEST REPORT

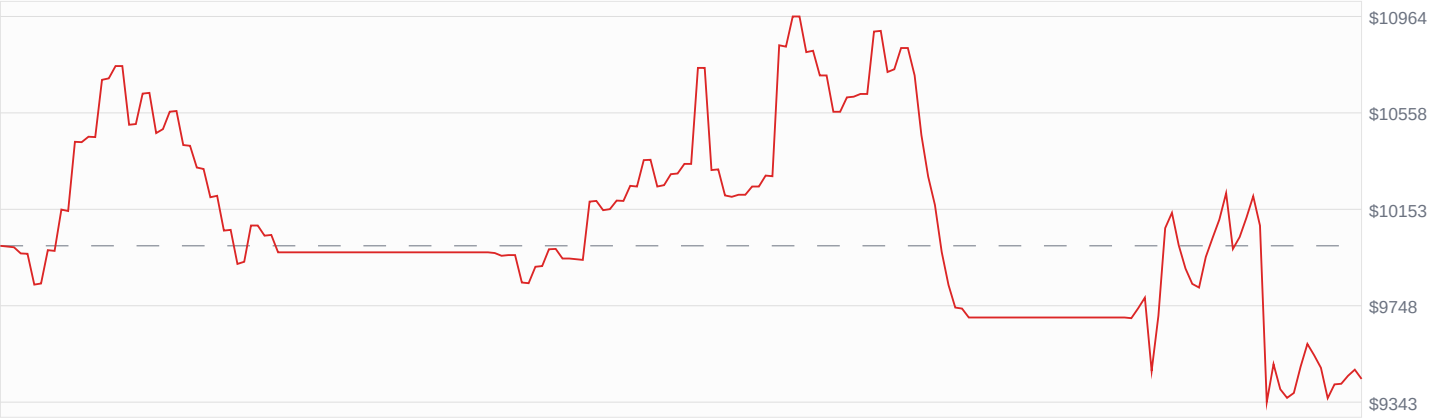


Backtest #47633 · RDN · EVO_EVOEVOE_v856

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_v856 backtest on RDN failed catastrophically with a -5.59% ROI and zero winning trades out of only three executions. A Sharpe ratio of -0.31 combined with a 14.78% maximum drawdown indicates severe underperformance relative to risk, likely due to insufficient sample size for statistical validation. The strategy appears overfitted or misaligned with current volatility, as such a small trade count yields no reliable signal for institutional deployment. Immediate next steps involve parameter optimization on broader historical datasets or halting deployment until robustness is proven.

ADDITIONAL METRICS

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