LATINOS TRADING

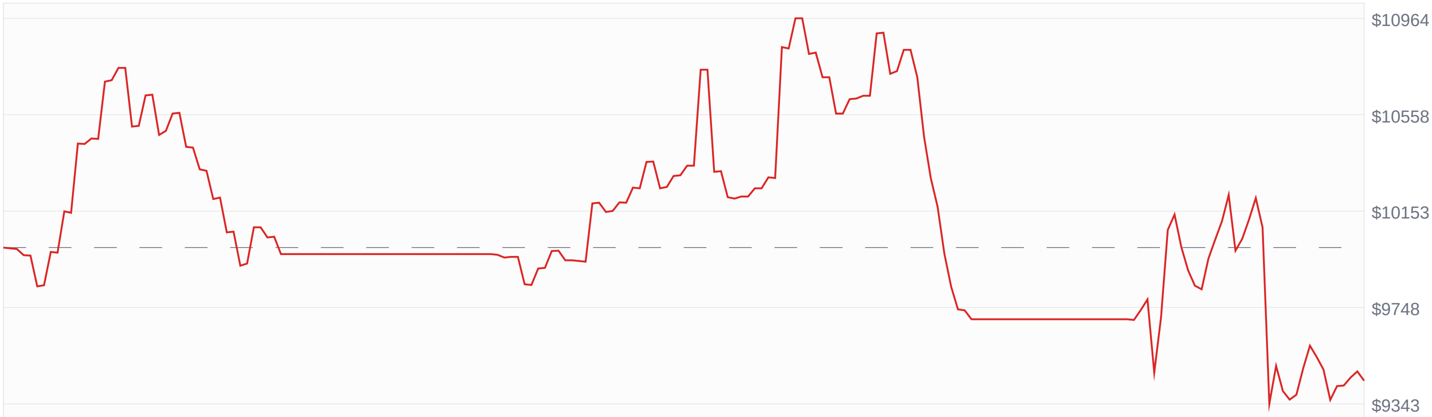
BACKTEST REPORT

Backtest #57351 · RDN · EVO_EVOGG1RSIS_v428

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_EVOGG1RSIS_v428 backtest on RDN demonstrates a complete breakdown with zero winning trades and negative alpha, rendering the Sharpe ratio of -0.31 statistically insignificant. A maximum drawdown of 14.78% across only three trades indicates that the strategy failed to adapt to current volatility rather than exhibiting a robust edge. With a win rate of 0% and a sample size too small for meaningful inference, the observed losses are likely noise rather than a systemic flaw in the logic. Before optimizing parameters or re-deploying capital, we must inspect the specific rejection conditions to determine if the signal logic is fundamentally misaligned with RDN's market regime. The immediate next step is a detailed signal audit to

ADDITIONAL METRICS

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