LATINOS TRADING

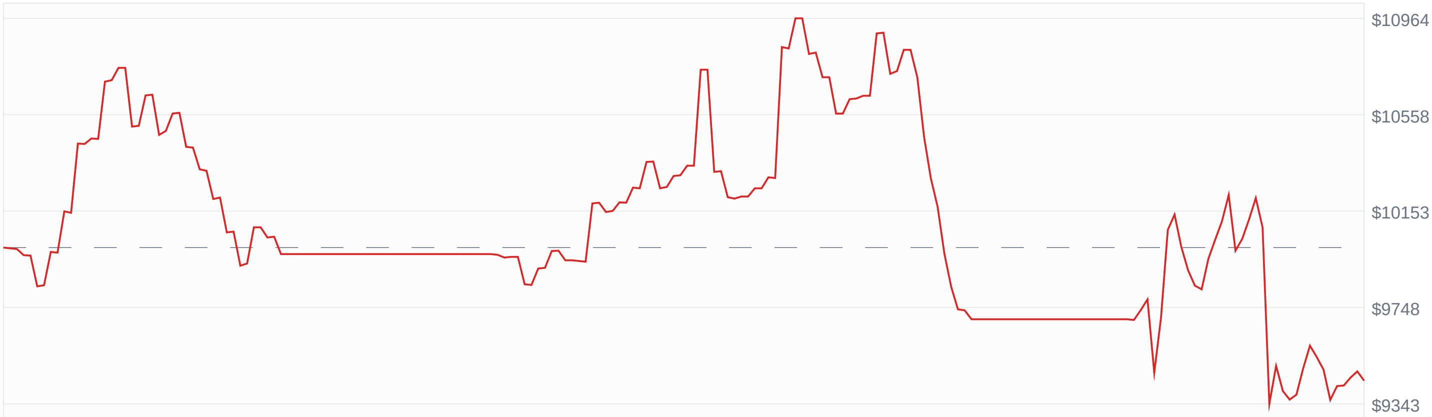
BACKTEST REPORT

Backtest #55775 · RDN · EVO_EVOEVOEVOE_v2278

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 RDN backtest for the EVO strategy failed catastrophically with zero winning trades and a 14.78% peak-to-trough loss. Such a small sample of three trades provides no statistical confidence and renders the Sharpe ratio meaningless. The strategy likely suffered from overfitting to noise or missed a fundamental regime shift, resulting in a negative 5.59% return. Next, expand the evaluation window to a full market cycle to determine if this is a systemic flaw or a rare outlier event.

ADDITIONAL METRICS

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

Generated 2026-09-02T11:48:28Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.