LATINOS TRADING

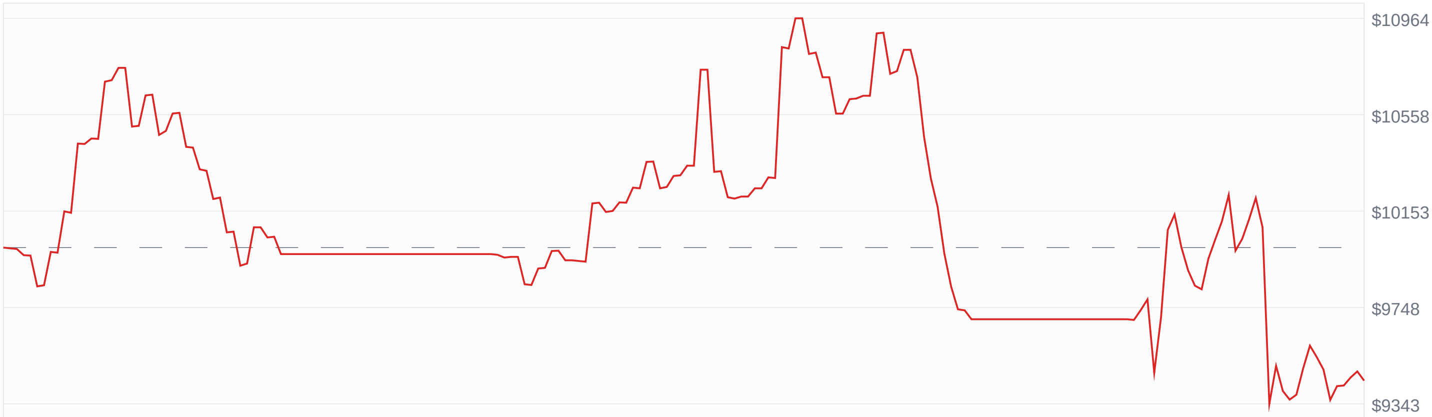
BACKTEST REPORT

Backtest #55575 · RDN · EVO_EVOEVOEVOE_v2308

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 EVO_EVOEVOE_v2308 failed catastrophically with a -5.59% ROI and zero winning trades, indicating severe parameter misalignment or a temporary structural break in price action. The extremely low trade count of three renders the negative Sharpe ratio statistically insignificant and offers no reliable signal for live deployment. A max drawdown of nearly 15% suggests excessive risk exposure relative to the sample size, requiring immediate strategy review before retesting. We must widen the backtest window to capture more market cycles and validate whether the signal logic holds under different volatility regimes. Proceed only after recalibrating entry thresholds and confirming robustness across a larger dataset.

ADDITIONAL METRICS

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

Generated 2026-09-02T23:01:07Z · latinostrading.com