LATINOS TRADING

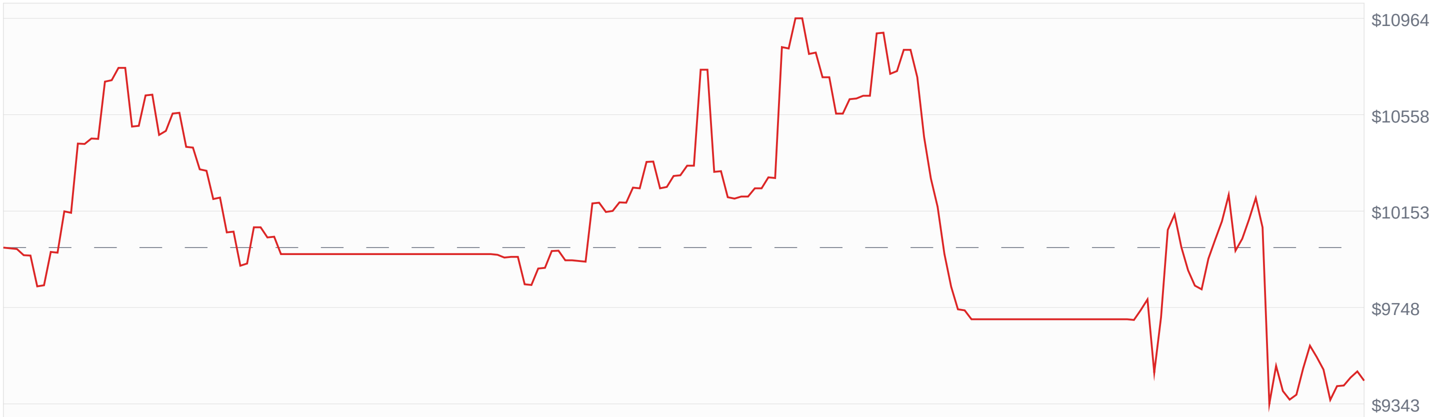
BACKTEST REPORT

Backtest #44709 · 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 shows a catastrophic failure with zero winning trades and a severe 14.78% drawdown, rendering the -5.59% ROI statistically meaningless due to a sample size of only three executions. A negative Sharpe ratio of -0.31 indicates the strategy generated consistent losses rather than risk-adjusted returns, likely due to overfitting to noise or a flawed signal logic within the specific market regime. The strategy failed to capture any alpha, suggesting the entry filters are too restrictive or the exit logic is misaligned with current volatility patterns. Immediate next steps involve stress-testing the strategy against a broader historical dataset to identify regime shifts where it might have succeeded and recalibrating the

ADDITIONAL METRICS

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

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