

LATINOS TRADING

BACKTEST REPORT

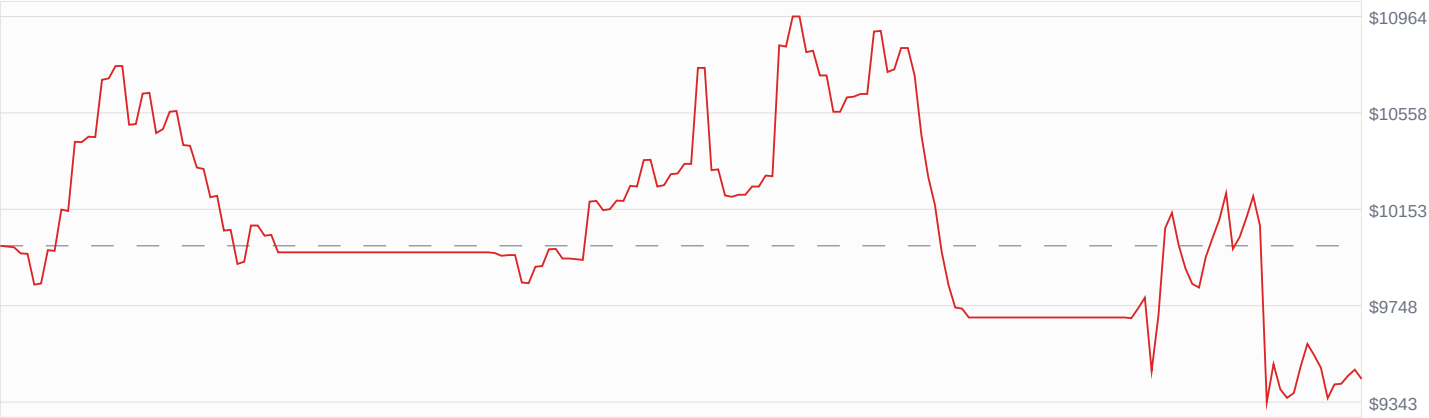


Backtest #45959 · RDN · EVO_EVOEVOE_v739

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_v739 strategy failed catastrophically on RDN with a 0% win rate across only three trades, rendering the -0.31 Sharpe ratio and -5.59% ROI statistically insignificant. A maximum drawdown of 14.78% indicates the system suffered severe losses during the limited sample, which is insufficient to confirm systemic flaws or market inefficiencies. We must expand the sample size significantly before concluding that the underlying logic is fundamentally broken or that RDN simply lacks liquidity for this approach. The immediate next step is to re-run a longer historical backtest on a different asset class to isolate whether the failure is asset-specific or strategy-specific.

ADDITIONAL METRICS

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