

LATINOS TRADING

BACKTEST REPORT



Backtest #46874 · RDN · EVO_EVOVOGG1R_v473

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_EVOVOGG1R_v473 strategy on RDN failed catastrophically, recording a zero win rate across only three trades and eroding capital by 5.59%. With a negative Sharpe ratio of -0.31 and a 14.78% maximum drawdown, the model lacks statistical validity due to insufficient sample size and shows no edge over random noise. The data indicates a structural flaw in the entry logic that requires immediate re-evaluation rather than parameter tweaking. You must backtest alternative volatility filters or adjust position sizing before deploying live capital.

ADDITIONAL METRICS

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