

LATINOS TRADING

BACKTEST REPORT



Backtest #46370 · RDN · EVO_GG1RSISNIP_v971

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_GG1RSISNIP_v971 strategy on RDN failed to generate alpha, posting a negative ROI of 5.59 percent and a Sharpe ratio of 0.31. A zero percent win rate across only three trades indicates the signal logic is fundamentally misaligned with current price action, rendering any observed drawdown of 14.78 percent a sign of pure variance rather than skill. Statistical confidence is nonexistent due to the tiny sample size, making these results irrelevant for performance attribution. The immediate next step is to discard this configuration and re-optimize entry thresholds using a larger historical dataset to establish baseline viability before further testing.

ADDITIONAL METRICS

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