

LATINOS TRADING

BACKTEST REPORT



Backtest #46754 · RDN · EVO_GG1RSISNIP_v1592

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_v1592 backtest on RDN failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating the signal logic is fundamentally misaligned with current market structure. With only three trades executed, the statistical sample is too small to confirm a regime shift, rendering the maximum drawdown of 14.78% anecdotal rather than systemic. While the capital drawdown is contained, the inability to generate a single profit suggests the entry thresholds require immediate recalibration to filter out false breakouts. The next step is to widen the entry confirmation criteria and increase the minimum trade duration to avoid overtrading low-probability setups.

ADDITIONAL METRICS

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