

LATINOS TRADING

BACKTEST REPORT



Backtest #51036 · RDN · EVO_GG1RSISNIP_v96

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_GG1RSISNIP_v96 failed catastrophically with a zero percent win rate and a negative Sharpe ratio, indicating a strategy that consistently missed entry signals or exited too late. With only three total trades, the sample size is statistically insignificant, rendering the -14.78% maximum drawdown and -5.59% ROI unreliable indicators of future performance rather than proof of structural flaw. The strategy likely overfit to specific volatility regimes or lacked robust filters for false breakouts common in low-liquidity periods. Immediate next steps require stress testing against different market regimes and increasing the minimum trade threshold before any further capital allocation.

ADDITIONAL METRICS

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