

LATINOS TRADING

BACKTEST REPORT



Backtest #51955 · RDN · EVO_GG1RSISNIP_v1490

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_v1490 strategy on RDN failed catastrophically, yielding a -5.59% return and zero winning trades out of only three executions. Such a tiny sample size precludes any meaningful statistical confidence, rendering the negative Sharpe of -0.31 and 14.78% drawdown unreliable indicators of future performance. The strategy clearly lacks robustness against current market volatility, likely due to overly aggressive entry triggers that ignore trend filters. Next, broaden the backtest window to capture more data points and introduce a trend filter to reduce false signals before any live deployment.

ADDITIONAL METRICS

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