

LATINOS TRADING

BACKTEST REPORT



Backtest #53652 · RDN · EVO_GG1RSISNIP_v1532

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_v1532 failed entirely, producing zero wins and a -5.59% return on only three trades. A 14.78% drawdown and negative Sharpe ratio indicate severe undercapitalization or catastrophic execution rather than a robust trend-following failure. With such a tiny sample size, these results lack statistical significance and do not support rejecting the strategy outright. We must increase the backtest horizon to capture regime diversity before drawing definitive conclusions. The immediate next step is to re-run the simulation with a longer historical window and stricter entry filters.

ADDITIONAL METRICS

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