

LATINOS TRADING

BACKTEST REPORT



Backtest #56725 · RDN · EVO_GG1RSISNIP_v300

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_v300 backtest on RDN yielded a -5.59% ROI with zero winning trades, indicating a severe strategy failure or sample insufficiency. A Sharpe ratio of -0.31 and a 14.78% maximum drawdown confirm that capital was eroded without any statistical edge. With only three total trades, the results lack the sample size required to validate the signal logic or calculate meaningful confidence intervals. The strategy failed to execute a single profitable transaction, suggesting a need for immediate parameter review or a complete logic overhaul. Proceed with a fresh backtest using expanded lookback periods and adjusted entry thresholds to isolate the root cause.

ADDITIONAL METRICS

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