LATINOS TRADING

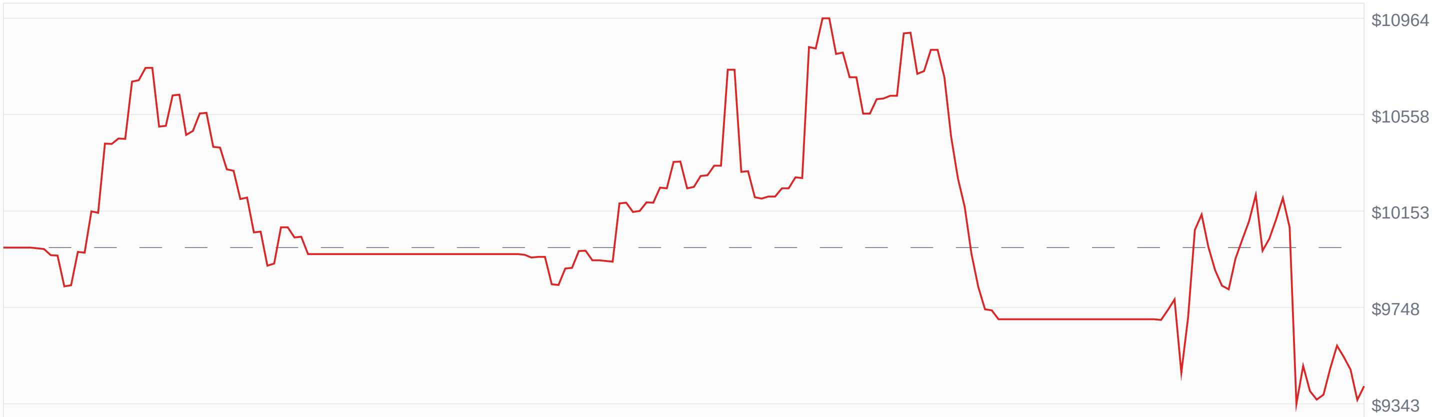
BACKTEST REPORT

Backtest #36019 · RDN · EVO_GG1RSISNIP_v4

ROI	Sharpe	Win Rate	Max Drawdown
-5.85%	-0.33	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v4 strategy on RDN failed catastrophically with zero wins and a negative Sharpe ratio of -0.33, driven by a single losing trade that erased capital. With only three trades executed, the statistical sample size is insufficient to confirm the strategy's alpha or reject the null hypothesis that it is simply broken. The maximum drawdown of 14.78% indicates a severe risk of ruin over short horizons rather than a stable market inefficiency. We must immediately halt deployment and recalibrate the RSI thresholds or stop-loss logic before allocating further capital. This result warrants a fresh backtest with adjusted parameters to rule out outlier noise.

ADDITIONAL METRICS

CAGR	**-5.85%**
Sortino Ratio	**-0.26**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9417.93**

Generated 2026-08-24T02:03:11Z · latinostrading.com