

LATINOS TRADING

BACKTEST REPORT



Backtest #36988 · RDN · EVO_GG1RSISNIP_v296

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_v296 failed catastrophically with a 14.78% drawdown and zero winning trades across only three executions. The negative Sharpe ratio of -0.31 and 5.59% loss indicate a severe lack of statistical confidence due to the vanishingly small sample size. Entry logic likely triggered on false breakouts or overextended moves without adequate volume confirmation. Immediate next steps require expanding the test window to capture full market cycles and implementing stricter volatility filters before redeployment. This strategy is currently unfit for live deployment pending fundamental re-evaluation.

ADDITIONAL METRICS

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