

LATINOS TRADING

BACKTEST REPORT



Backtest #37030 · RDN · EVO_GG1RSISNIP_v283

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_v283 strategy on RDN failed catastrophically, generating zero winning trades and a negative Sharpe ratio despite only executing three transactions. Such a minimal sample size provides no statistical confidence to validate the approach, rendering the -5.59% loss and 14.78% drawdown anecdotal rather than representative of systemic failure. The data suggests the current signal logic is poorly calibrated for this asset's volatility profile, requiring an immediate re-evaluation of entry filters. A concrete next step is to run a parameter optimization on the RSI thresholds to identify a regime that can sustain positive expectancy.

ADDITIONAL METRICS

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