

LATINOS TRADING

BACKTEST REPORT

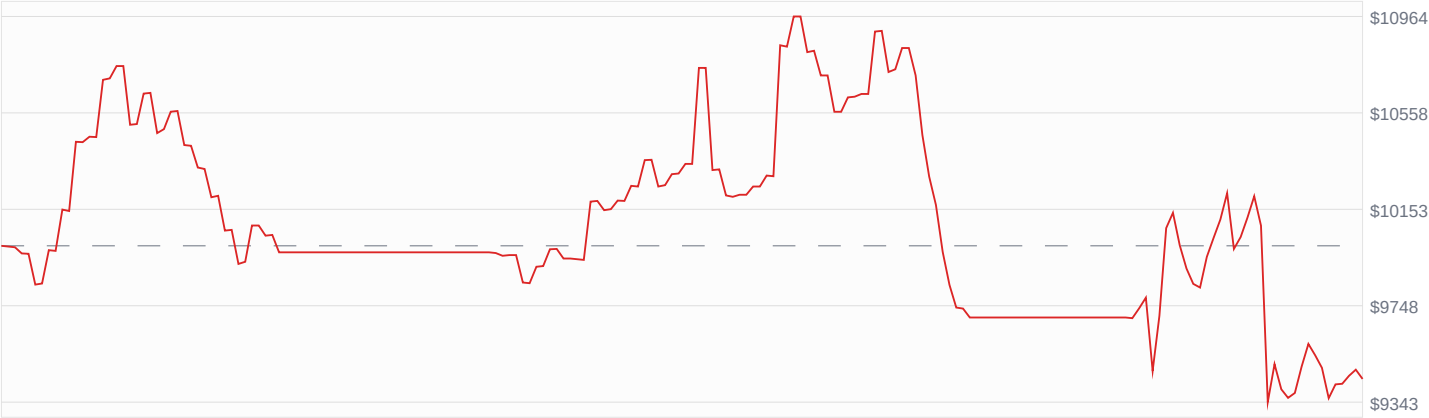


Backtest #38990 · RDN · EVO_GG1RSISNIP_v1626

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_v1626 failed catastrophically with zero winning trades and negative returns, indicating a fundamental mismatch between signal logic and current market structure. With only three executions, the statistical sample is insufficient to validate the strategy, rendering the -0.31 Sharpe ratio and 14.78% drawdown anecdotal rather than predictive of future performance. The complete lack of profit suggests either extreme volatility or a regime change that the RSI-based entry criteria failed to navigate. We must increase the minimum trade threshold to capture enough data points for a statistically significant evaluation before re-optimizing parameters.

ADDITIONAL METRICS

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