

LATINOS TRADING

BACKTEST REPORT



Backtest #46209 · RDN · EVO_GG1RSISNIP_v114

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_v114 strategy on RDN failed decisively, recording zero winning trades and a negative Sharpe ratio of -0.31 against a 14.78% drawdown. With only three executed trades, the statistical sample size is too small to generate any meaningful confidence in the strategy's viability. The complete lack of profitable outcomes suggests a fundamental misalignment between the signal logic and current market microstructure. Immediate action requires a full parameter re-optimization and a new backtest on a higher timeframe to filter out noise. This approach will help determine if the losses stem from overfitting or a structural flaw in the entry conditions.

ADDITIONAL METRICS

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