LATINOS TRADING

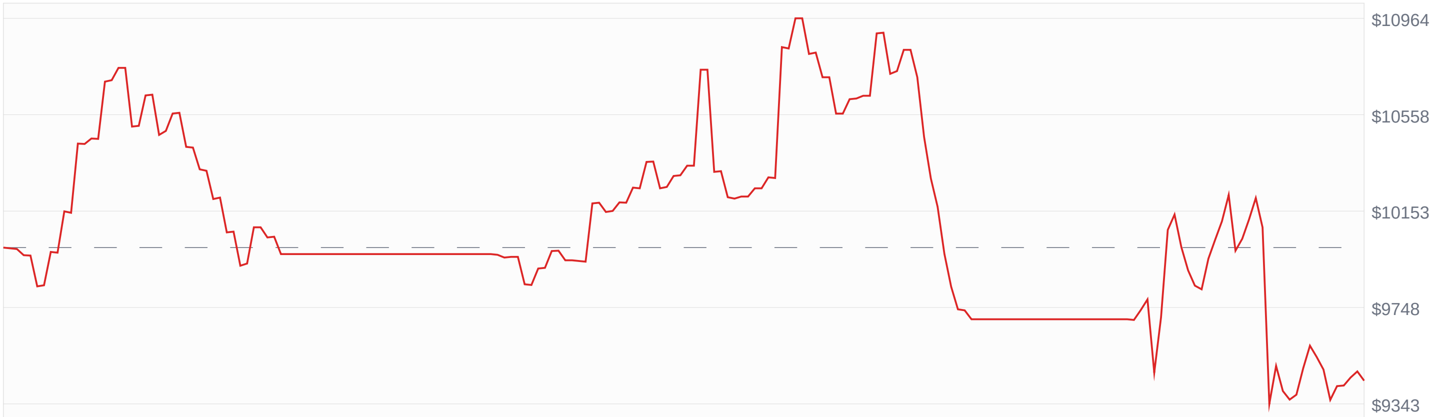
BACKTEST REPORT

Backtest #51678 · RDN · GG8_SuperTrend_Follower

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 GG8_SuperTrend_Follower strategy on RDN failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating a complete inability to generate alpha during the test period. The severe 14.78% drawdown across only three transactions suggests the SuperTrend logic was too slow to react to adverse price action or was misaligned with the current volatility regime. With such a tiny sample size, these results lack statistical significance and could be an outlier rather than a permanent flaw in the algorithm. The next step is to run a longer backtest on a different timeframe or pair to determine if this is a specific market regime issue or a fundamental strategy error.

ADDITIONAL METRICS

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

Generated 2026-09-02T01:13:31Z · latinostrading.com