

LATINOS TRADING

BACKTEST REPORT



Backtest #52600 · RDN · EVO_GG1RSISNIP_v1239

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_v1239 failed completely, generating zero wins and a negative Sharpe ratio. A single trade loss triggered a 14.78% drawdown, indicating severe fragility in the entry logic. With only three executions, the statistical noise is too high to confirm a structural flaw rather than a random event. We must expand the sample size by testing across different market regimes before 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