

LATINOS TRADING

BACKTEST REPORT



Backtest #7887 · RDN · EVO_GG1RSISNIP_v1551

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed with a -7.07% ROI and a -0.40 Sharpe ratio, indicating poor risk-adjusted performance. A 15.29% max drawdown combined with a mere 20% win rate signals severe inefficiency in entry timing. Critically, the statistical confidence is negligible due to the tiny sample size of only five trades, rendering these results largely random noise. The asset RDN likely lacks the volatility or trend persistence required for this specific signal logic. Immediate next step is to re-optimize entry parameters or switch to a mean-reversion approach better suited for RDN's behavior.

ADDITIONAL METRICS

CAGR	-7.07%
Sortino Ratio	-0.28
Turnover	9.28x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9295.98