

LATINOS TRADING

BACKTEST REPORT



Backtest #46875 · RDN · EVO_GG1RSISNIP_v891

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_v891 strategy on RDN failed catastrophically in this simulation, recording a negative 5.59% return with no winning trades across only three executions. Such a narrow sample size renders the Sharpe ratio of -0.31 statistically insignificant and precludes any meaningful assessment of strategy robustness. The 14.78% maximum drawdown suggests extreme volatility or a critical parameter misalignment under current market conditions. We must expand the backtest window to capture more regime variation before drawing any operational conclusions. Next, re-run the simulation with a longer historical dataset to validate whether this underperformance is an anomaly or a systemic flaw.

ADDITIONAL METRICS

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