

LATINOS TRADING

BACKTEST REPORT



Backtest #51418 · RDN · EVO_GG1RSISNIP_v883

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_v883 strategy on RDN failed catastrophically, yielding a 0.0% win rate across only three trades and a 14.78% maximum drawdown. A Sharpe ratio of -0.31 confirms that losses significantly outweighed any gains, rendering the statistical sample size too small to draw meaningful conclusions. The backtest indicates a severe breakdown in risk management logic rather than a normal market correction. We must immediately pause execution and re-evaluate the entry conditions to prevent further capital erosion. Next, run a stress test on historical data with higher volatility to isolate the specific trigger causing these consistent failures.

ADDITIONAL METRICS

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