

LATINOS TRADING

BACKTEST REPORT



Backtest #57127 · 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 RDN backtest for EVO_GG1RSISNIP_v883 failed completely, recording a -5.59% ROI, zero wins, and a catastrophic -0.31 Sharpe ratio. With only three trades executed, the statistical sample is insufficient to draw any reliable conclusions about strategy robustness or market adaptation. The 14.78% peak drawdown indicates a severe lack of capital preservation, likely due to a mismatch between entry signals and actual volatility regimes. We must discard this specific parameter set immediately and re-evaluate the risk management thresholds before redeploying funds. The priority is to gather a larger, more diverse dataset to validate whether the strategy logic holds under different market conditions.

ADDITIONAL METRICS

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