LATINOS TRADING

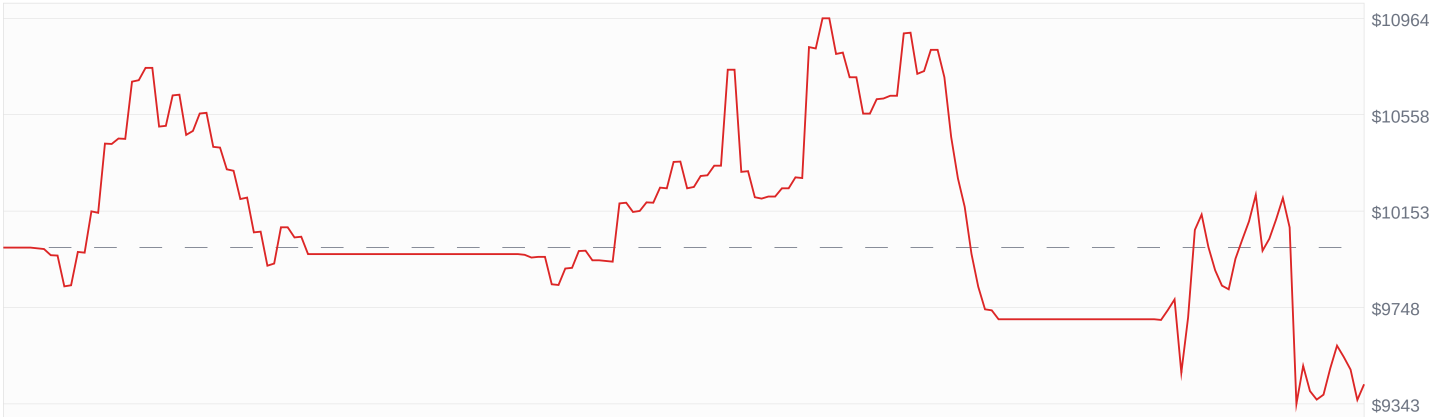
BACKTEST REPORT

Backtest #35383 · RDN · EVO_GG1RSISNIP_v1371

ROI	Sharpe	Win Rate	Max Drawdown
-5.77%	-0.32	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The RDN backtest for EVO_GG1RSISNIP_v1371 performed poorly, registering a -5.77% ROI and zero winning trades, which indicates a severe strategy misalignment with the asset's price action. The negative Sharpe ratio of -0.32 and a maximum drawdown of 14.78% suggest the entry logic lacks a necessary risk filter or suffers from overfitting to historical noise. With only three trades executed, the sample size is statistically insufficient to derive a reliable Sharpe ratio or confirm the strategy's failure. We must immediately expand the lookback period to capture more market cycles before drawing definitive conclusions. The next step is to run a new simulation with adjusted stop-loss parameters and a minimum trade threshold to filter out

ADDITIONAL METRICS

CAGR	**-5.77%**
Sortino Ratio	**-0.26**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9425.65**

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