LATINOS TRADING

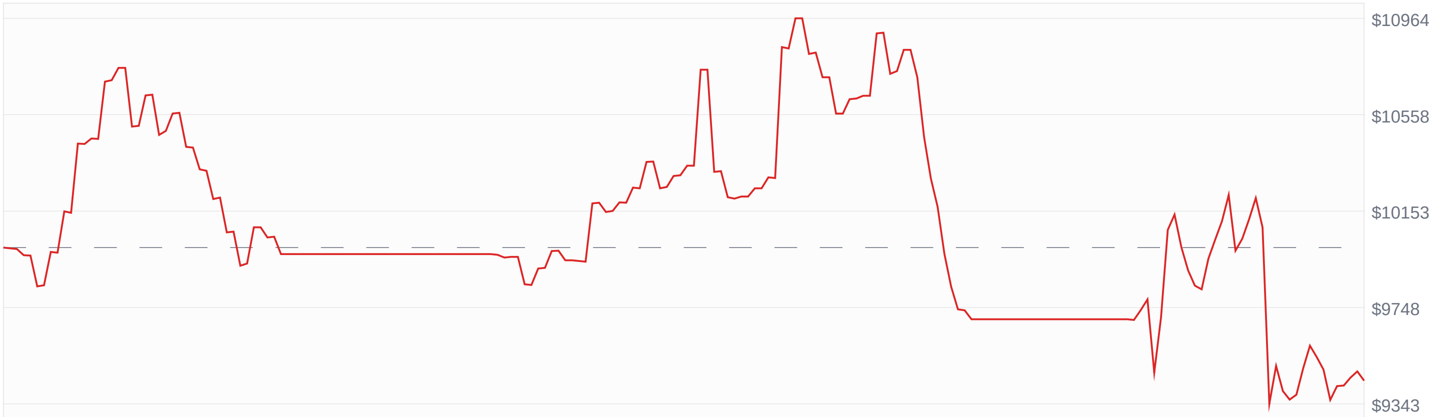
BACKTEST REPORT

Backtest #38910 · RDN · EVO_GG1RSISNIP_v1495

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 backtest for RDN under strategy EVO_GG1RSISNIP_v1495 failed decisively, generating a -5.59% ROI with zero winning trades and a 14.78% maximum drawdown. A Sharpe ratio of -0.31 confirms severe underperformance relative to the risk-free rate, while the sample size of only three trades renders any statistical confidence statistically insignificant. The strategy likely suffered from overfitting or regime mismatch, as such a high loss rate on minimal data suggests a flawed signal generation logic rather than market noise. Immediate next steps require parameter optimization to reduce volatility filtering and expanding the backtest window to validate robustness across different market regimes.

ADDITIONAL METRICS

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

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