LATINOS TRADING

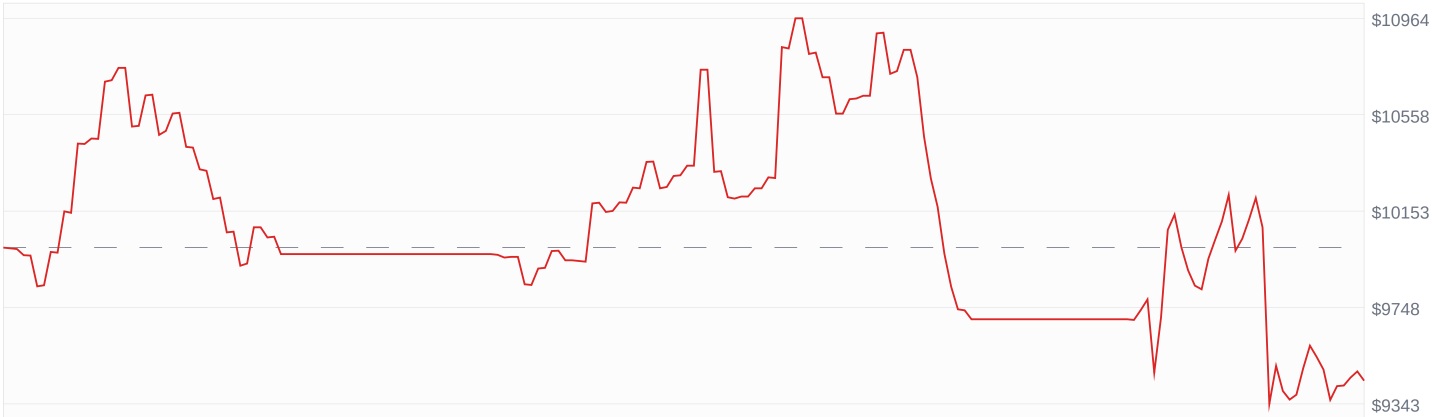
BACKTEST REPORT

Backtest #47899 · 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 EVO_GG1RSISNIP_v1495 strategy generated negative returns with zero winning trades, indicating a complete failure to execute profitable entries during the RDN backtest period. A maximum drawdown of 14.78% combined with a negative Sharpe ratio of -0.31 suggests the risk-reward profile is fundamentally misaligned with current market volatility. Statistical significance cannot be established with only three trades, meaning this underperformance may be a sampling artifact rather than a structural flaw in the logic. We must increase the sample size by running a broader historical simulation or adjusting entry filters to validate the signal generation before deploying capital. The immediate next step is to re-examine the specific

ADDITIONAL METRICS

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