LATINOS TRADING

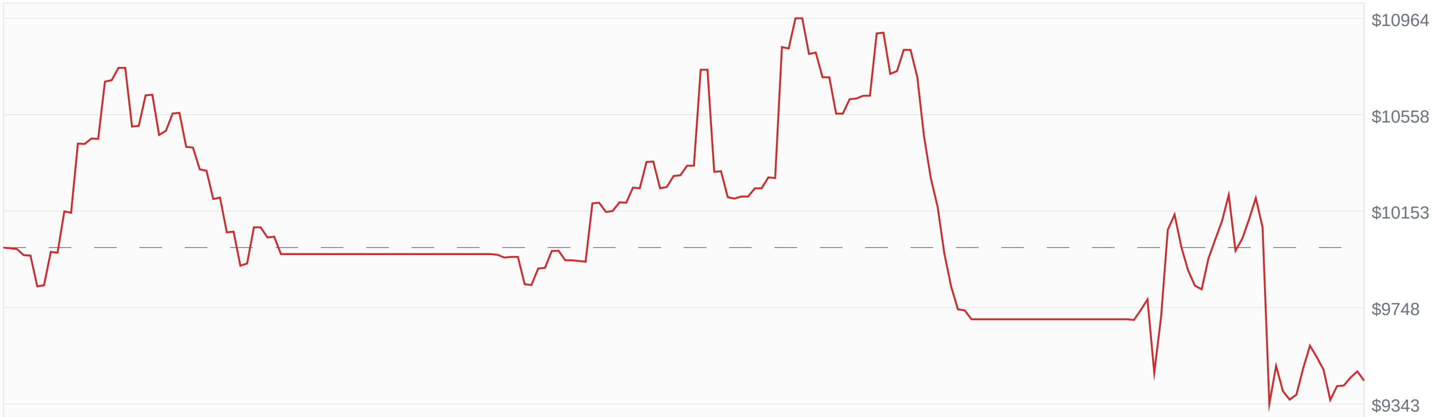
BACKTEST REPORT

Backtest #49028 · RDN · EVO_GG1RSISNIP_v1163

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 with strategy EVO_GG1RSISNIP_v1163 resulted in a -5.59% return and zero winning trades, indicating a complete failure to generate alpha during the simulation. With only three trades executed, the sample size is statistically insignificant, rendering the -0.31 Sharpe ratio and 14.78% drawdown meaningless for predicting future performance. The strategy likely failed due to poor entry timing or a mismatch between the signal logic and current market volatility. We must expand the simulation window to capture more market cycles before concluding the strategy is flawed. The immediate next step is to run a backtest on a longer historical dataset to assess robustness.

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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