

LATINOS TRADING

BACKTEST REPORT

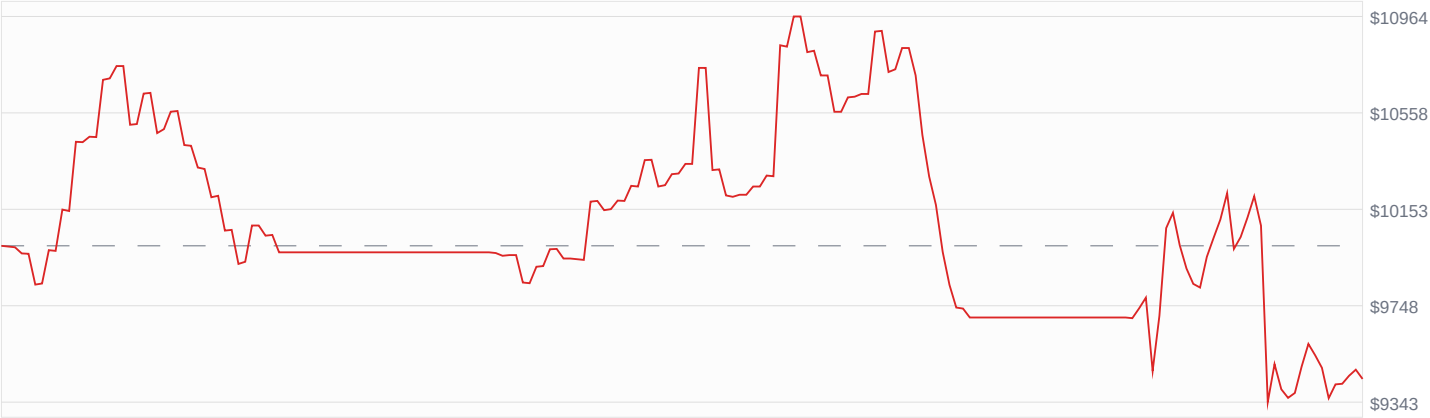


Backtest #51545 · RDN · EVO_GG1RSISNIP_v425

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_v425 backtest on RDN failed catastrophically, recording a -5.59% return and zero winning trades. A sample size of only three executions renders the -0.31 Sharpe ratio statistically insignificant and meaningless. The 14.78% maximum drawdown suggests the strategy lacks proper stop-loss logic or is highly sensitive to this specific market regime. Until the strategy is re-optimized with stricter risk parameters or a larger dataset proves its robustness, deployment is ill-advised. The immediate next step is to run a parameter sweep to identify entry/exit thresholds that align with current volatility.

ADDITIONAL METRICS

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