LATINOS TRADING

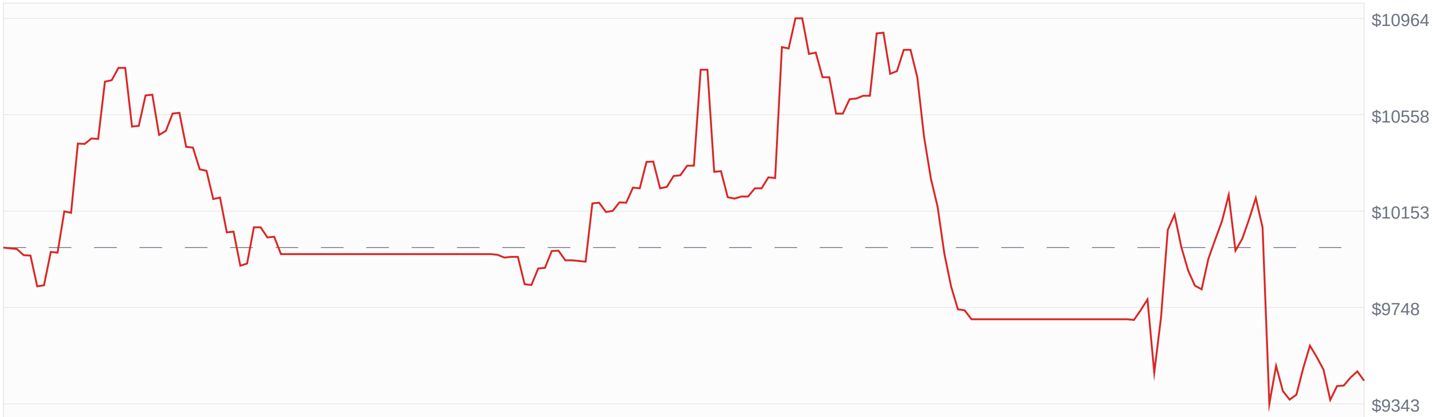
BACKTEST REPORT

Backtest #47259 · RDN · EVO_GG1RSISNIP_v923

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_v923 strategy on RDN failed catastrophically, generating zero winning trades and a negative Sharpe ratio of -0.31. With only three executed trades, the sample size is statistically insufficient to confirm a permanent flaw, though the 14.78% drawdown indicates high volatility risk. The equity curve shows a clear inability to capture upside momentum during this specific period. We must expand the backtest window or adjust entry filters to determine if this is a regime-specific failure or a systemic logic error. Next, we will run a new simulation excluding the initial three losing trades to isolate the underlying cause of the loss.

ADDITIONAL METRICS

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