

# LATINOS TRADING

## BACKTEST REPORT



Backtest #48904 · RDN · EVO\_GG1RSISNIP\_v1148

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1148 backtest on RDN shows a catastrophic failure with zero winning trades and a 14.78% drawdown, indicating the logic is fundamentally misaligned with current volatility. With only three trades executed, the Sharpe ratio of -0.31 lacks statistical significance and cannot confirm strategy efficacy. The strategy failed to generate any positive alpha, resulting in a -5.59% return that erodes capital unnecessarily. Immediate action requires pausing deployment and conducting a deeper review of the signal thresholds to understand why no profitable opportunities were captured.

### ADDITIONAL METRICS

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