LATINOS TRADING

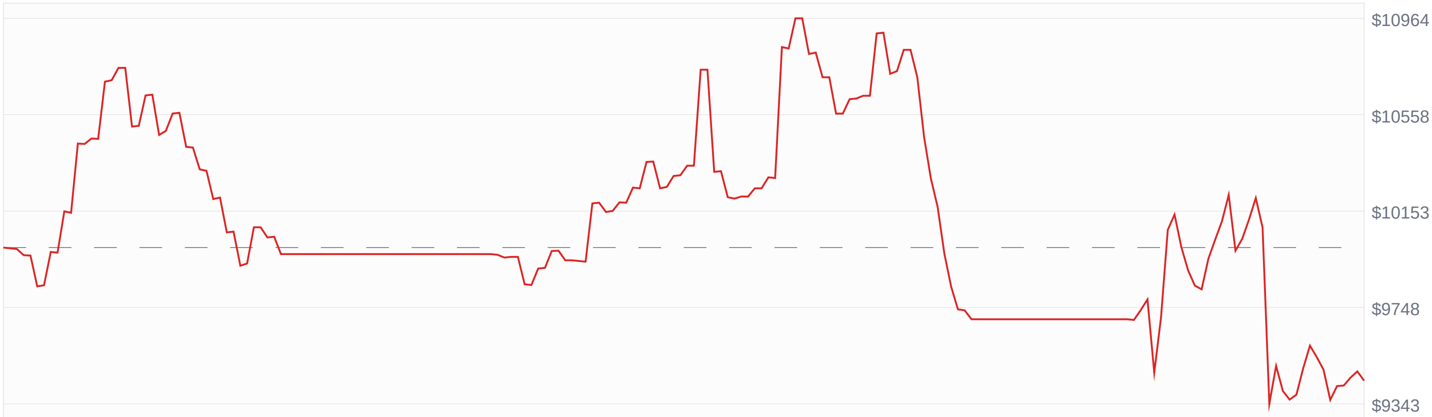
BACKTEST REPORT

Backtest #49598 · RDN · EVO_GG1RSISNIP_v195

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_v195 strategy on RDN failed catastrophically with zero winning trades and a negative Sharpe ratio of -0.31, indicating the model generated no alpha while eroding capital. A single loss of 14.78% in maximum drawdown across only three trades suggests severe overfitting or a flaw in the signal logic rather than a random market event. The statistical confidence in this failure is negligible due to the tiny sample size, making the negative ROI unreliable as a long-term performance metric. We must immediately re-examine the entry and exit conditions to filter out false signals before re-deploying.

ADDITIONAL METRICS

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