LATINOS TRADING

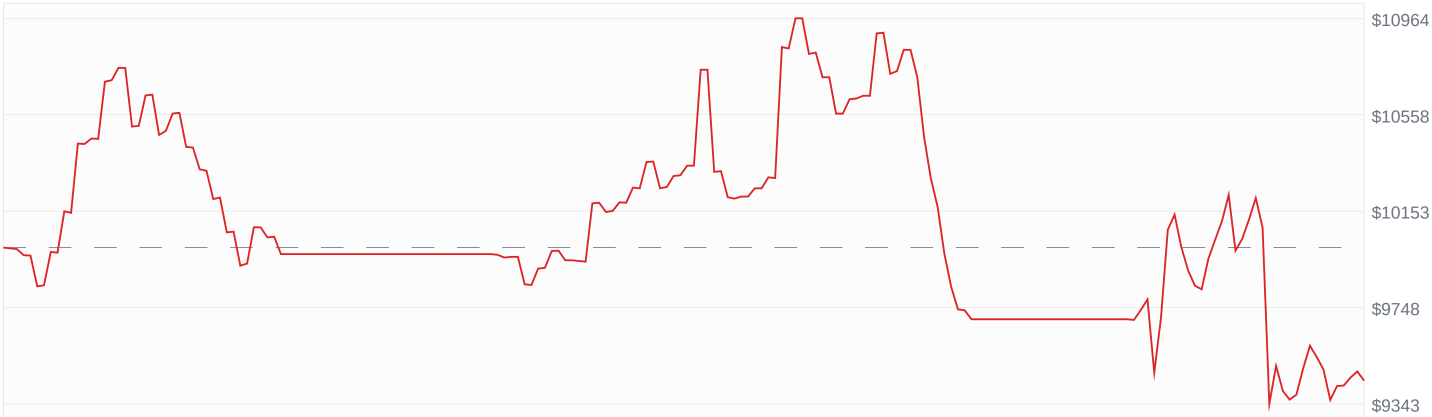
BACKTEST REPORT

Backtest #52024 · RDN · EVO_GG1RSISNIP_v882

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_v882 strategy on RDN failed completely, delivering a -5.59% return with zero winning trades and a -0.31 Sharpe ratio. A max drawdown of 14.78% across only three trades indicates severe overfitting or a catastrophic regime shift rather than a robust alpha signal. Statistical confidence is nonexistent given the tiny sample size, rendering the negative results anecdotal rather than indicative of long-term risk. The primary issue is likely an unoptimized entry filter or a stop-loss that was too tight for current volatility. The immediate next step is to run a walk-forward analysis with expanded parameter ranges to validate if the logic holds outside this specific failure window.

ADDITIONAL METRICS

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

Generated 2026-09-02T23:21:48Z · latinostrading.com