LATINOS TRADING

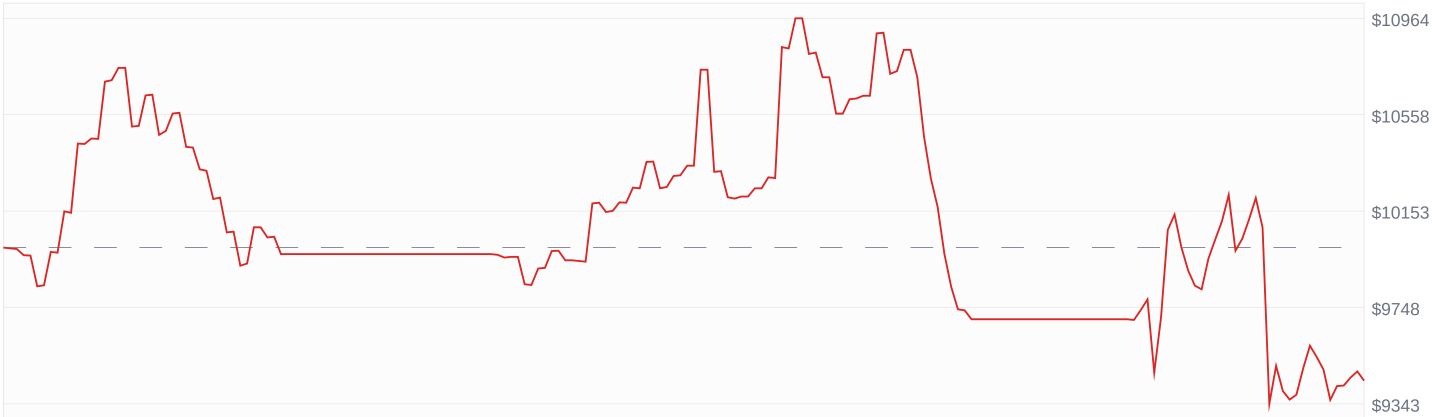
BACKTEST REPORT

Backtest #52316 · RDN · EVO_GG1RSISNIP_v1045

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 RDN backtest for EVO_GG1RSISNIP_v1045 failed to generate alpha, resulting in a negative 5.59% return and zero winning trades across only three executions. A sharp 14.78% drawdown and a Sharpe ratio of -0.31 indicate severe underperformance relative to the risk taken. The statistical significance is negligible given the tiny sample size of three trades, meaning these results likely reflect random noise rather than a flawed strategy logic. We must expand the simulation period to thousands of trades to determine if the signal logic requires parameter tuning or if it is simply a period-specific anomaly. The immediate next step is to run a new backtest on a longer historical timeframe to validate the robustness of the entry criteria.

ADDITIONAL METRICS

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