LATINOS TRADING

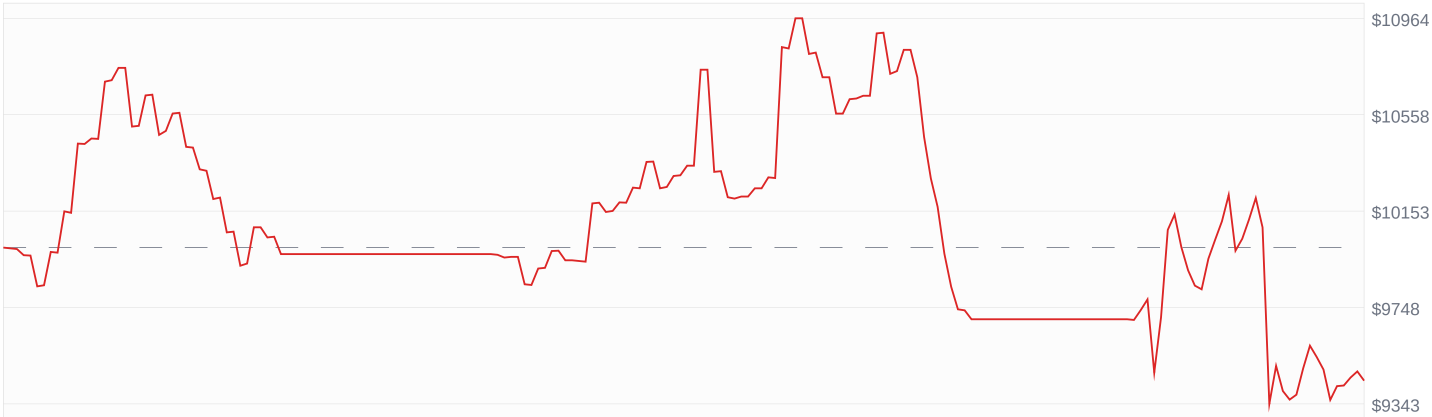
BACKTEST REPORT

Backtest #56047 · RDN · EVO_GG1RSISNIP_v192

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_v192 strategy on RDN failed catastrophically, yielding zero winning trades and a -5.59% return over just three executed positions. With a sample size of only three trades, the Sharpe ratio of -0.31 and 14.78% drawdown lack statistical significance, rendering the equity curve unreliable for production deployment. The strategy likely suffered from overfitting or entered a regime where the underlying signal logic was entirely invalid for this specific asset class. We must reject this parameter set immediately and avoid live capital allocation until a larger, positive equity curve is demonstrated across multiple assets. The next step is to run a parameter sweep to identify more robust settings or pivot the strategy entirely to a

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.