LATINOS TRADING

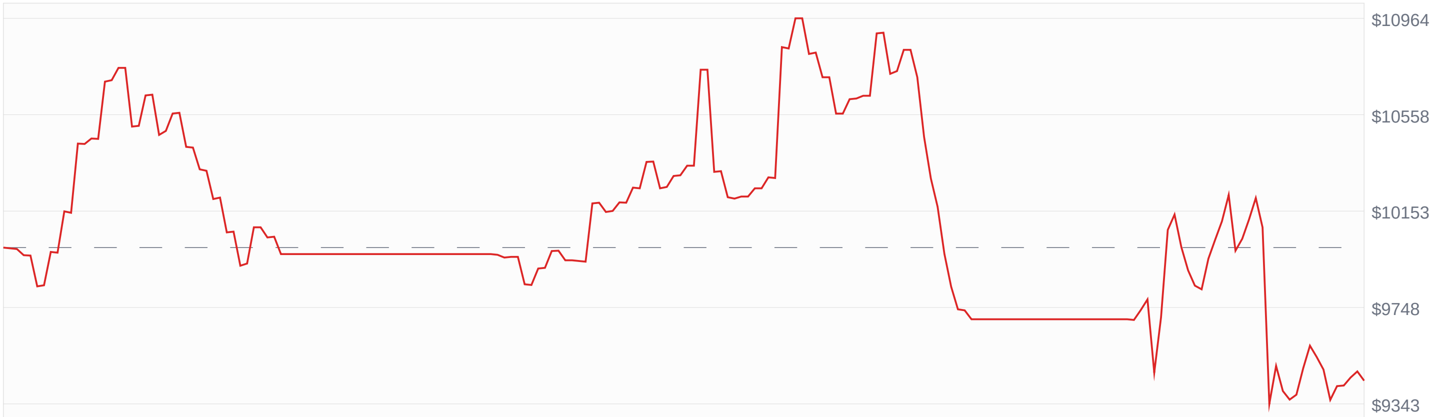
BACKTEST REPORT

Backtest #46836 · RDN · EVO_GG1RSISNIP_v230

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_v230 strategy on RDN failed catastrophically with a -5.59% ROI and a 0% win rate across only three trades. A maximum drawdown of 14.78% and a negative Sharpe ratio of -0.31 indicate a severe underperformance relative to risk, likely stemming from overfitting rather than genuine market alpha. The statistical confidence is negligible given the tiny sample size, making any conclusion about the strategy's viability premature and speculative. We must expand the test period or adjust entry filters to validate whether the logic holds under normal market conditions. The immediate next step is to run a fresh backtest on a longer historical dataset before deploying any capital.

ADDITIONAL METRICS

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