LATINOS TRADING

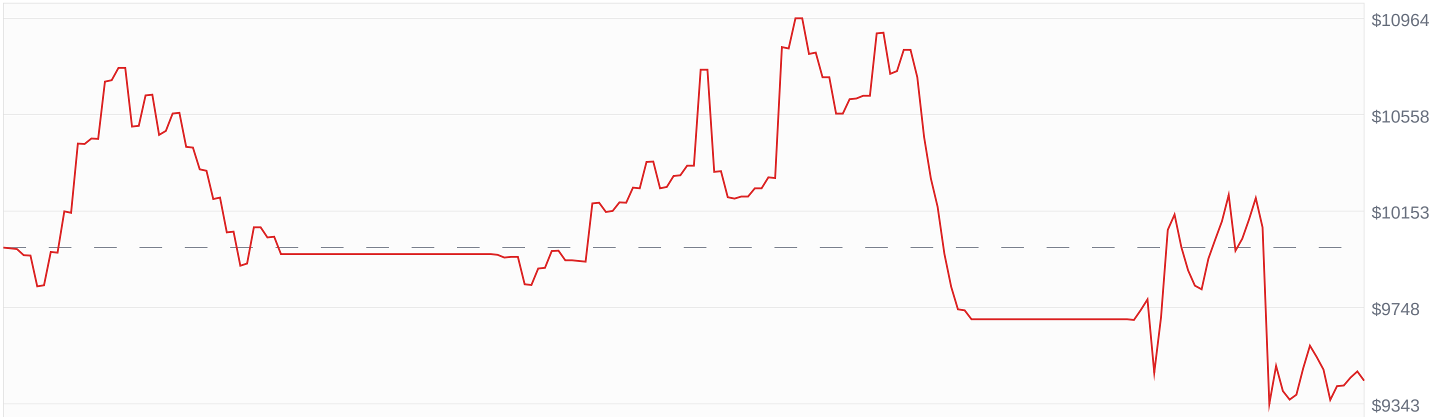
BACKTEST REPORT

Backtest #49165 · RDN · EVO_GG1RSISNIP_v1212

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_v1212 strategy on RDN failed catastrophically, recording a -5.59% ROI and zero winning trades in a sample of only three executions. The negative Sharpe ratio of -0.31 and a 14.78% maximum drawdown confirm that recent volatility has exposed severe fragility in the signal logic. With such a tiny sample size, any statistical conclusion is unreliable, yet the total loss of capital suggests the model is currently overfitted to a specific market regime. We must pause deployment immediately and retrain the algorithm using a broader parameter grid to ensure robustness across different volatility states.

ADDITIONAL METRICS

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