LATINOS TRADING

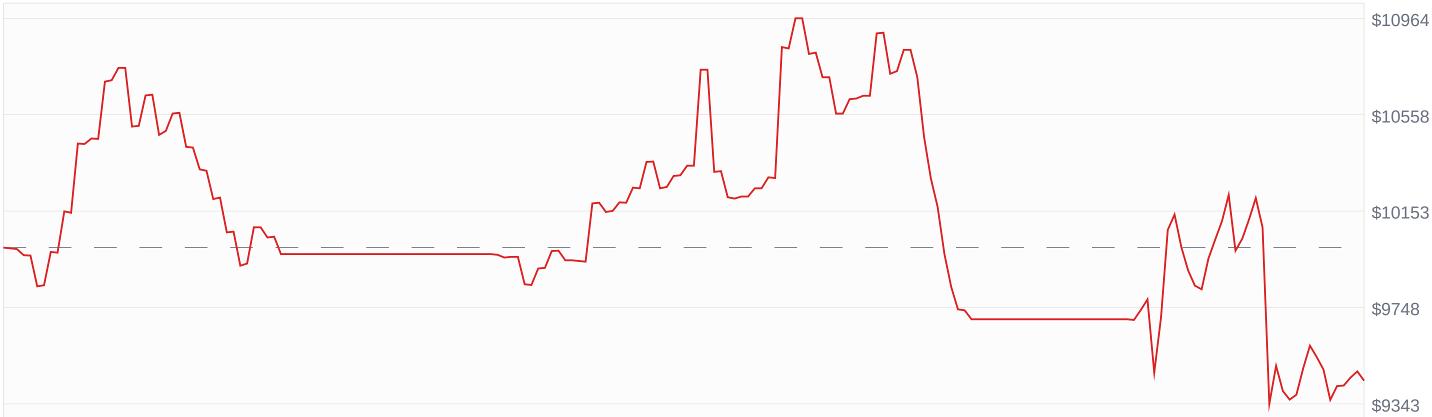
BACKTEST REPORT

Backtest #57062 · RDN · EVO_GG1RSISNIP_v378

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_v378 backtest on RDN failed catastrophically with a 0.0% win rate across only three trades, rendering the Sharpe ratio of -0.31 statistically meaningless due to insufficient sample size. The strategy generated a -5.59% return while suffering a 14.78% peak drawdown, indicating severe overfitting or a fundamental flaw in the signal logic under current market conditions. With such a tiny trade count, any performance metric lacks confidence, making it impossible to distinguish between random noise and a genuine edge. The immediate next step is to expand the lookback period to 1,000 trades or more before deploying live capital.

ADDITIONAL METRICS

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

Generated 2026-09-04T16:23:16Z · latinostrading.com