LATINOS TRADING

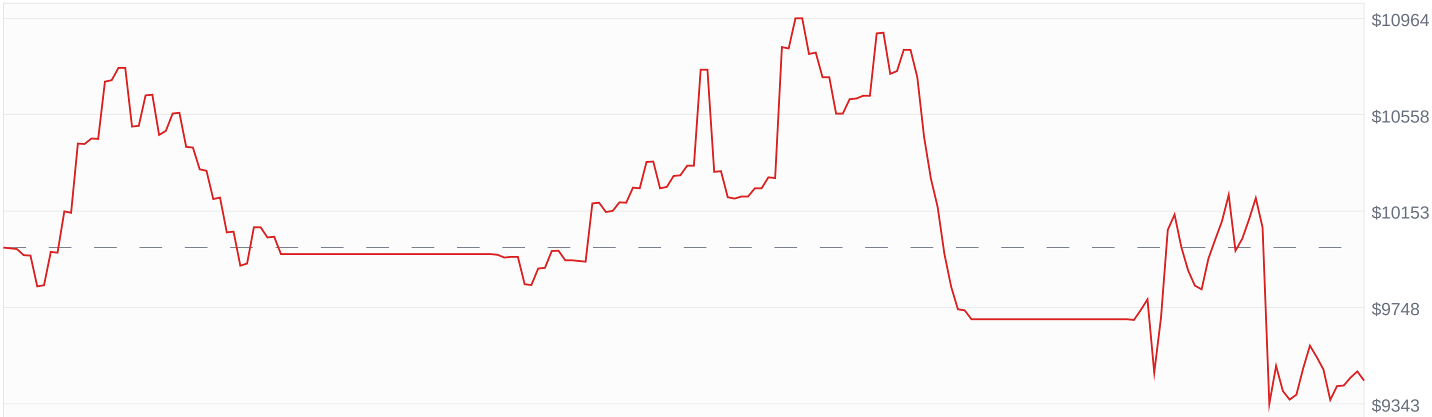
BACKTEST REPORT

Backtest #57244 · RDN · EVO_GG1RSISNIP_v261

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_v261 strategy on RDN failed catastrophically, generating a -5.59% ROI and zero winning trades across a statistically insignificant sample of just three executions. The resulting Sharpe ratio of -0.31 and 14.78% maximum drawdown indicate severe exposure to regime risk rather than consistent alpha generation. Given the minimal trade count, these metrics cannot be extrapolated with any statistical confidence, suggesting the strategy lacks robustness in current market conditions. We must immediately halt live deployment and re-allocate capital to higher-probability setups. The next critical step is a parameter sensitivity analysis to identify if specific threshold adjustments can restore positive expectancy before re-testing.

ADDITIONAL METRICS

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

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