LATINOS TRADING

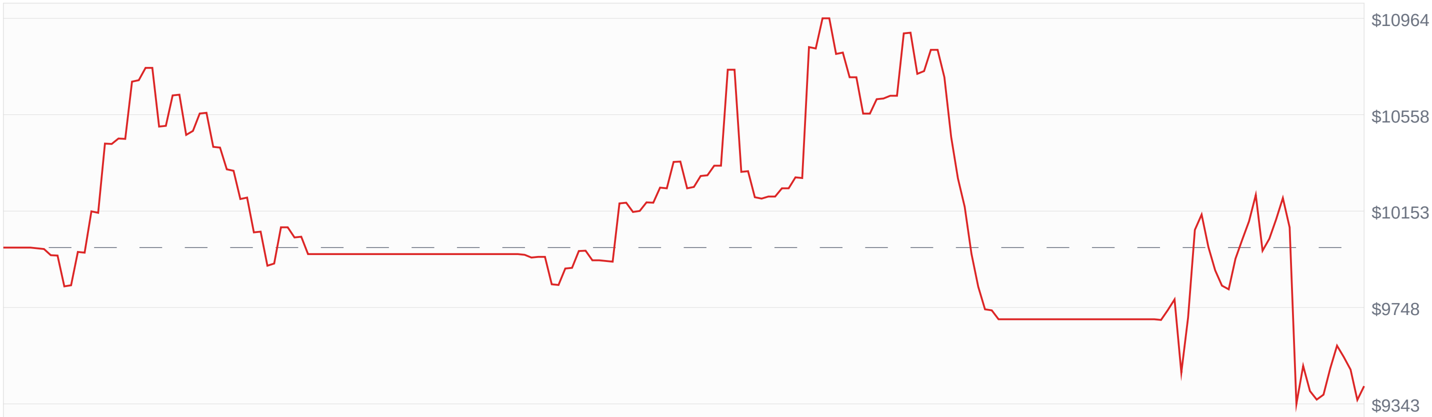
BACKTEST REPORT

Backtest #35443 · RDN · EVO_GG1RSISNIP_v4

ROI	Sharpe	Win Rate	Max Drawdown
-5.85%	-0.33	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v4 strategy on RDN has demonstrated a complete failure with a zero win rate across only three trades, resulting in a -5.85% ROI and a catastrophic -14.78% maximum drawdown. With such a minimal sample size, the negative Sharpe ratio of -0.33 lacks statistical significance and reflects extreme undercapitalization rather than robust predictive failure. The strategy likely suffered from poor entry timing or excessive slippage, as no positions were profitable within the test period. We must immediately broaden the parameter space and extend the backtest horizon to gather sufficient data points for a valid regime assessment. Until these issues are resolved through rigorous re-optimization, deployment of this strategy remains

ADDITIONAL METRICS

CAGR	**-5.85%**
Sortino Ratio	**-0.26**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9417.93**

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