LATINOS TRADING

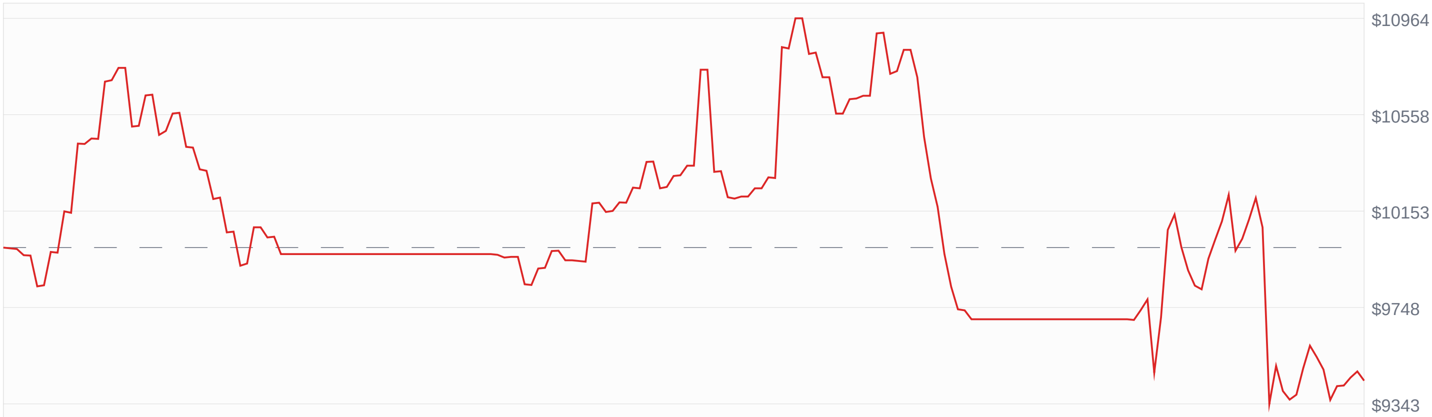
BACKTEST REPORT

Backtest #52930 · RDN · EVO_GG1RSISNIP_v1386

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 RDN backtest for EVO_GG1RSISNIP_v1386 shows a -5.59% loss with a zero win rate and -0.31 Sharpe ratio, indicating a severe breakdown in entry logic. With only three trades executed, statistical significance is nonexistent, making the -14.78% drawdown highly volatile and unrepresentative of long-term performance. The strategy failed to capture any profitable setups, suggesting the indicator thresholds are misaligned with current volatility regimes. A concrete next step is to widen stop-loss parameters or reduce position sizing to prevent total capital erosion during low-probability periods. Further parameter optimization is required before this algorithm can be considered for live deployment.

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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