LATINOS TRADING

BACKTEST REPORT

Backtest #1804 · RDN · EVO_GG1RSISNIP_v431

ROI	Sharpe	Win Rate	Max Drawdown
-7.07%	-0.40	20.0%	-15.29%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The backtest for RDN using the EVO_GG1RSISNIP_v431 strategy shows a clear failure profile. With a -7.07% ROI and a negative Sharpe ratio of -0.40, the strategy failed to generate alpha while exposing capital to a 15.29% maximum drawdown. The win rate of just 20.0% across only five total trades indicates a high-risk approach with statistically insignificant results; such a small sample size cannot reliably distinguish signal from noise. The strategy likely overfitted to short-term volatility without a robust edge. A concrete next step is to expand the backtest window to include at least 50 trades or re-optimize the entry filters to reduce the frequency of low-probability trades.

ADDITIONAL METRICS

CAGR	**-7.07%**
Sortino Ratio	**-0.28**
Turnover	**9.28x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$9295.98**