LATINOS TRADING

BACKTEST REPORT

Backtest #2311 · RDN · EVO_GG1RSISNIP_v1019

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 RDN backtest reveals a broken strategy with a -7.07% ROI and -0.40 Sharpe, indicating consistent alpha decay rather than edge. A 20% win rate across only 5 trades offers zero statistical confidence, making the 15.29% max drawdown a severe risk relative to the tiny sample. The negative Sharpe confirms the strategy loses more on losers than it gains on the rare winners. You must abandon this parameter set immediately and pivot to parameter optimization or regime filtering before any further testing.

ADDITIONAL METRICS

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

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