LATINOS TRADING

BACKTEST REPORT

Backtest #24097 · RDN · EVO_GG1RSISNIP_v317

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

This backtest on RDN is statistically unusable with only five trades, making the 20% win rate and -7.07% ROI unreliable signals of strategy failure rather than alpha. The Sharpe ratio of -0.40 and 15.29% drawdown are typical of this thin sample, where a single loss can disproportionately distort performance metrics. Without at least 30-50 trades, we cannot distinguish between a flawed logic and normal variance. The immediate next step is running a walk-forward analysis with a significantly larger dataset to validate robustness. Until then, the strategy must be paused and its signal logic audited for overfitting.

ADDITIONAL METRICS

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