LATINOS TRADING

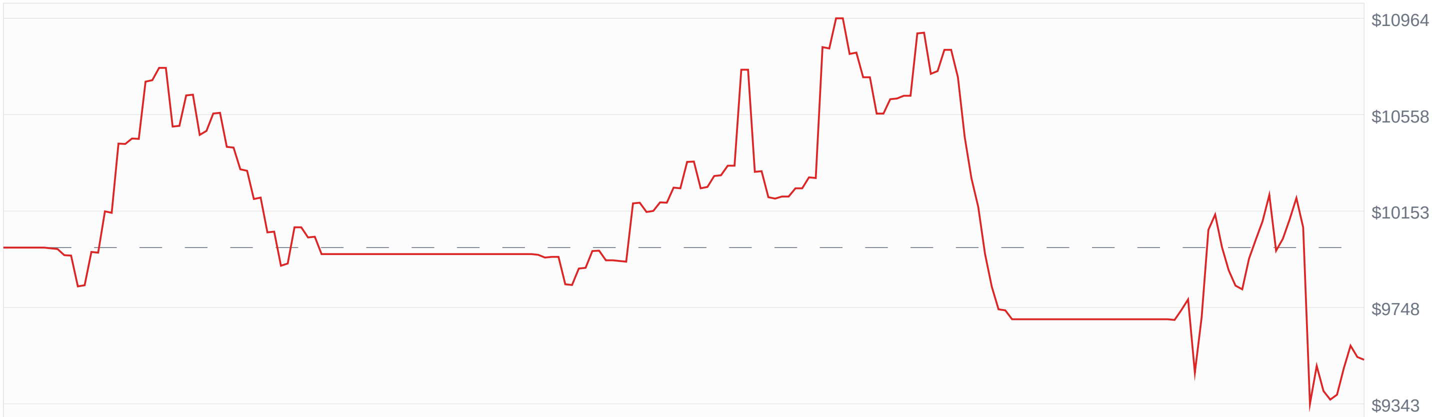
BACKTEST REPORT

Backtest #32221 · RDN · EVO_GG1RSISNIP_v27

ROI	Sharpe	Win Rate	Max Drawdown
-4.74%	-0.25	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate positive returns, posting a negative ROI of -4.74% and a sub-zero Sharpe ratio of -0.25. A win rate of zero across three trades highlights a fundamental flaw in the signal logic, as the model never captured a profitable move. The maximum drawdown of 14.78% further indicates poor risk management during the testing period. With such a small sample size, these results lack statistical significance, making it impossible to distinguish between bad luck and a broken strategy. The immediate next step is to conduct a deeper backtest with a larger historical dataset to validate whether the RSI thresholds actually work before any further optimization.

ADDITIONAL METRICS

CAGR	-4.74%
Sortino Ratio	-0.20
Turnover	5.89x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9528.64

Generated 2026-08-19T13:53:32Z · latinostrading.com