

LATINOS TRADING

BACKTEST REPORT



Backtest #37528 · RDN · EVO_GG1RSISNIP_v113

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 EVO_GG1RSISNIP_v113 strategy on RDN failed catastrophically with a zero percent win rate across only three trades, indicating severe overfitting or a fundamental logic flaw in the RSI-NIP signal generation. A negative Sharpe of -0.31 and a 14.78 percent drawdown suggest the model lacks any risk-adjusted alpha and is incapable of capital preservation under current volatility. With such a minimal sample size, these results are statistically insignificant and likely represent noise rather than a persistent edge, making any generalization about the asset highly unreliable. The immediate priority is to invalidate the current parameter set and retrain the model on a longer historical window to ensure robustness before considering 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