

LATINOS TRADING

BACKTEST REPORT



Backtest #45836 · RDN · EVO_GG1RSISNIP_v1

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 negative five point five nine percent return and zero percent win rate indicate a complete failure of the EVO_GG1RSISNIP_v1 strategy on RDN. With only three total trades, the sample size is too small to establish statistical significance, rendering the negative Sharpe ratio unreliable for long term performance prediction. The fourteen point seven eight percent maximum drawdown highlights poor risk management given the lack of profitable exits. This configuration likely suffers from overfitting or poor signal alignment with the asset's current volatility regime. The immediate next step is to expand the historical data window and re optimize the RSI thresholds to ensure the model captures a broader range of market conditions before any further

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84