LATINOS TRADING

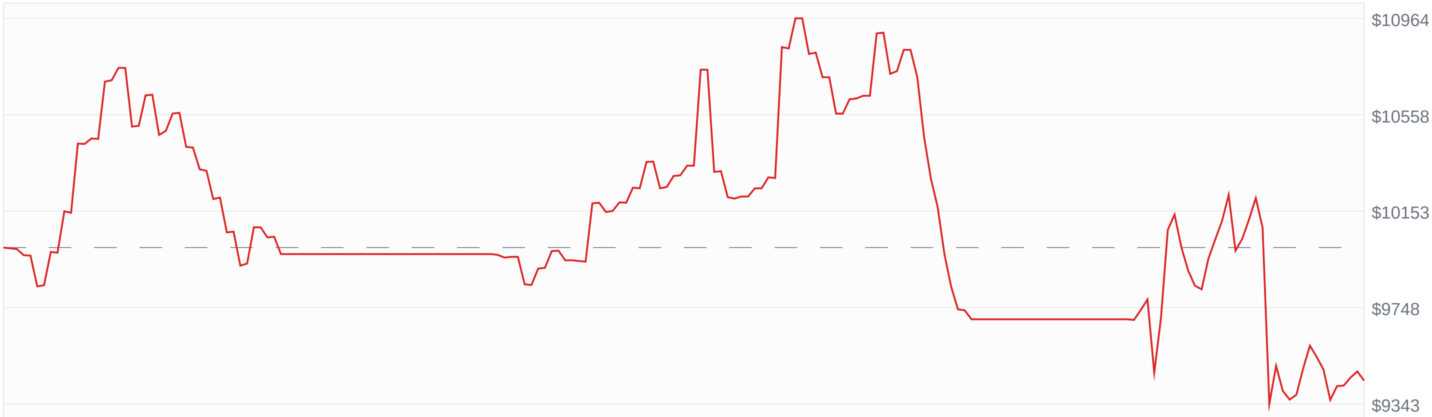
BACKTEST REPORT

Backtest #51679 · RDN · GG2_RSI_Overbought_Dumper

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 GG2_RSI_Overbought_Dumper strategy failed on RDN with a zero percent win rate across three trades, indicating a severe regime mismatch where RSI overbought signals did not precede corrections. The negative Sharpe ratio of -0.31 and 14.78 percent drawdown confirm that the model is currently generating alpha destruction rather than accumulation. With such a small sample size, the statistical noise dominates the signal, rendering any immediate generalization unreliable. We must expand the sample through walk-forward analysis across different market regimes before deploying this logic. Increasing the lookback period or adding volatility filters could potentially improve the signal-to-noise ratio.

ADDITIONAL METRICS

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