LATINOS TRADING

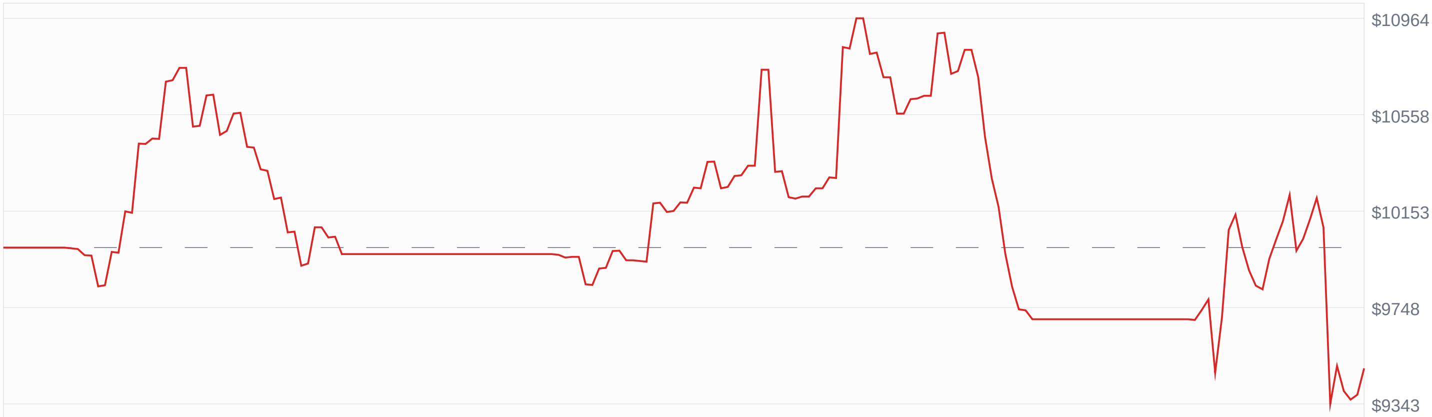
BACKTEST REPORT

Backtest #29959 · RDN · EVO_GG1RSISNIP_v1440

ROI	Sharpe	Win Rate	Max Drawdown
-5.10%	-0.27	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest is a total failure, exhibiting a zero percent win rate across only three trades with a thirteen percent drawdown that dwarfs the modest five percent loss, signaling catastrophic execution or signal logic errors. The negative Sharpe ratio confirms the strategy generates no risk-adjusted alpha, while the tiny sample size renders any statistical confidence meaningless for live deployment. The capital erosion suggests slippage or adverse selection is amplifying losses far beyond initial expectations. Immediate next step is to audit the signal manifest for entry criteria and review trade logs for execution quality flaws before considering any further optimization. This approach is currently unviable for institutional capital

ADDITIONAL METRICS

CAGR	-5.10%
Sortino Ratio	-0.22
Turnover	5.88x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9492.59