

LATINOS TRADING

BACKTEST REPORT



Backtest #37958 · RDN · RDN · Astute AST Engine Bot (auto)

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 percent return and negative Sharpe ratio confirm this strategy lacks statistical viability. With only three trades and a zero percent win rate, the sample size is far too small to draw any meaningful conclusions about edge. The fourteen percent drawdown highlights significant risk without corresponding reward. The core issue is the total absence of profitable entries in this specific backtest window. The immediate next step is to stress test the entry logic against a much larger historical dataset to validate if the signals are merely noise.

ADDITIONAL METRICS

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