LATINOS TRADING

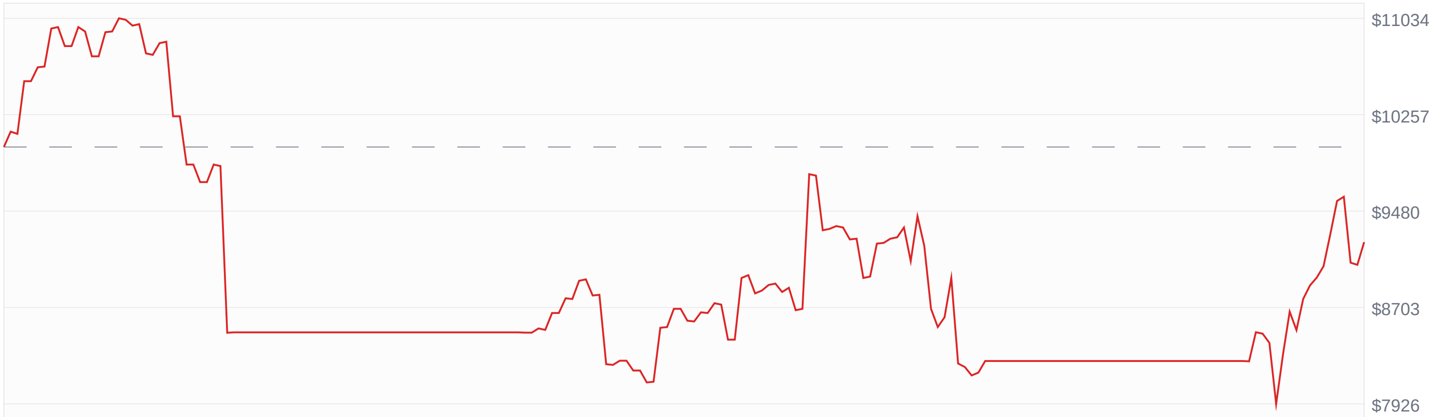
BACKTEST REPORT

Backtest #41411 · PANL · PANL · GG1_RSI_Sniper (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-7.72%	-0.12	33.3%	-28.17%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The PANL strategy produced a negative seven percent seven decimal two percent return and a negative zero point one two Sharpe ratio, indicating severe risk adjusted losses. With only three trades and a thirty three percent win rate, the sample size is statistically insignificant, making the twenty eight percent drawdown a likely artifact of small sample variance rather than a reliable performance metric. The lack of positive expectancy suggests the entry logic fails to capture sufficient alpha to cover costs and adverse selection. Immediate next step is to extend the backtest to at least one hundred trades or adjust the RSI sniper thresholds to verify if the signal has any predictive edge before considering deployment.

ADDITIONAL METRICS

CAGR	**-7.72%**
Sortino Ratio	**-0.09**
Turnover	**5.28x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9230.34**

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