LATINOS TRADING

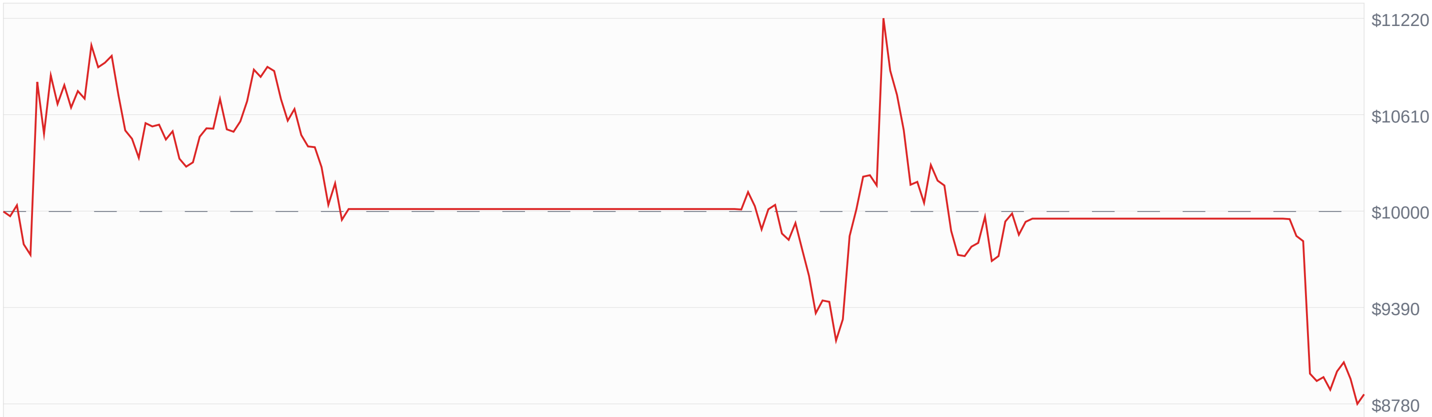
BACKTEST REPORT

Backtest #27461 · META · EVO_GG1RSISNIP_v895

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

This backtest on META reveals a fundamentally broken strategy, evidenced by a -11.62% ROI and a -0.45 Sharpe ratio. The 21.75% max drawdown is disproportionately high relative to the small sample size of only three trades, making the results statistically insignificant and unreliable. The 33.3% win rate confirms the signal logic fails to identify high-probability entries consistently. Given the negligible data volume, you cannot trust these metrics for live deployment. The immediate next step is to expand the backtest window to gather sufficient trades for statistical relevance.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8840.31

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