LATINOS TRADING

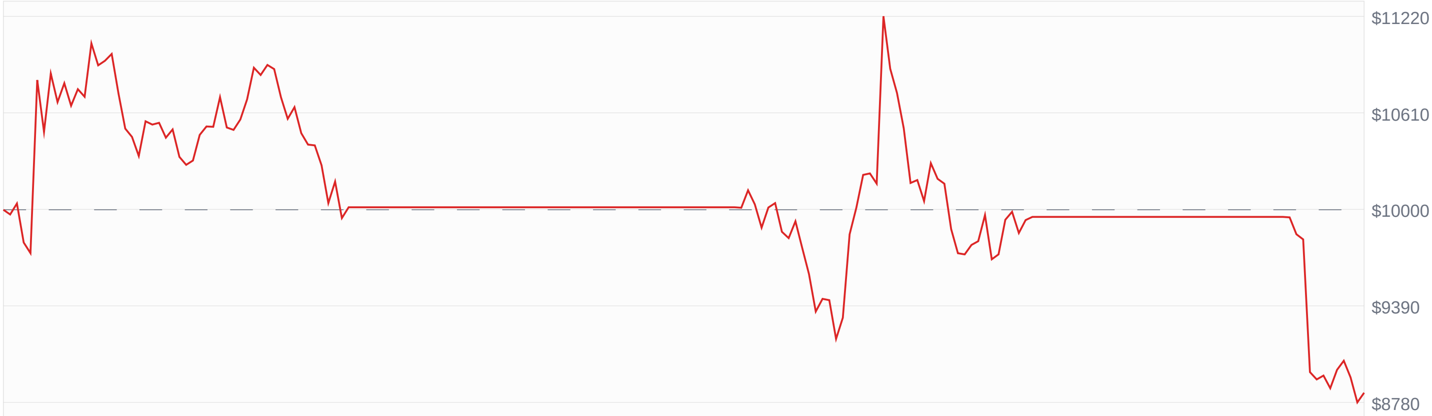
BACKTEST REPORT

Backtest #28255 · META · EVO_GG1RSISNIP_v335

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

The strategy suffered a -11.62% drawdown and a -0.45 Sharpe ratio, indicating significant capital destruction with poor risk-adjusted performance. A win rate of 33.3% on only three trades renders these results statistically insignificant and highly vulnerable to variance noise. The 21.75% peak-to-trough decline exceeded the ROI loss, highlighting severe downside exposure during this short horizon. You must reject this configuration as uninvestable due to the tiny sample size and negative expectancy. Expand the backtest period to capture more market regimes before any further optimization attempts are considered.

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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