LATINOS TRADING

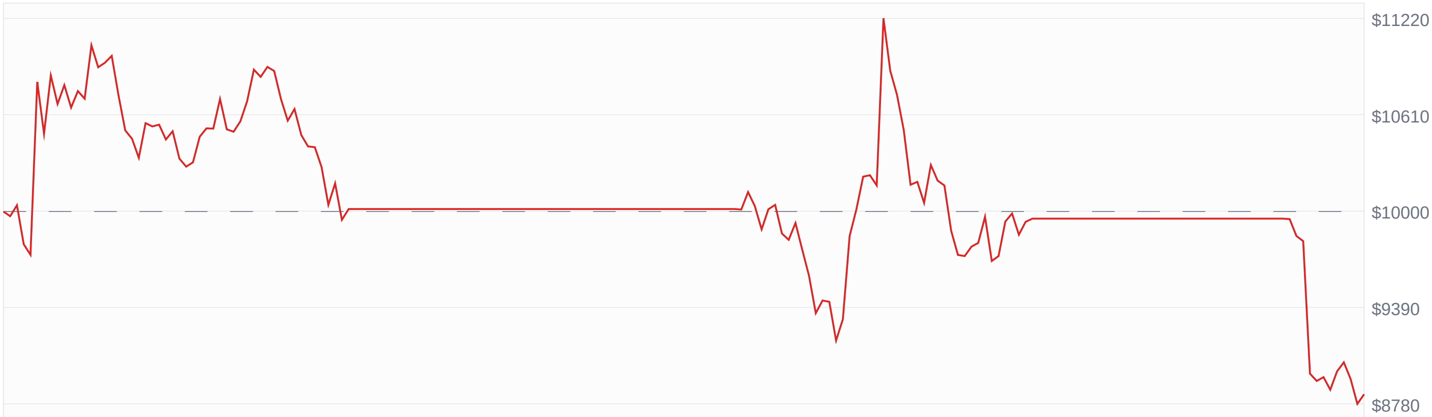
BACKTEST REPORT

Backtest #28511 · META · EVO_GG1RSISNIP_v1627

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 21.75% drawdown and -11.62% ROI driven by a 21.75% max drawdown, indicating severe risk management failures. A 33.3% win rate over only 3 trades lacks statistical significance, rendering the -0.45 Sharpe ratio unreliable for performance assessment. The low sample size prevents distinguishing between bad luck and a flawed edge, making further optimization premature. Immediate next steps involve expanding the backtest window to capture more market regimes and increasing trade volume for valid metrics.

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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