LATINOS TRADING

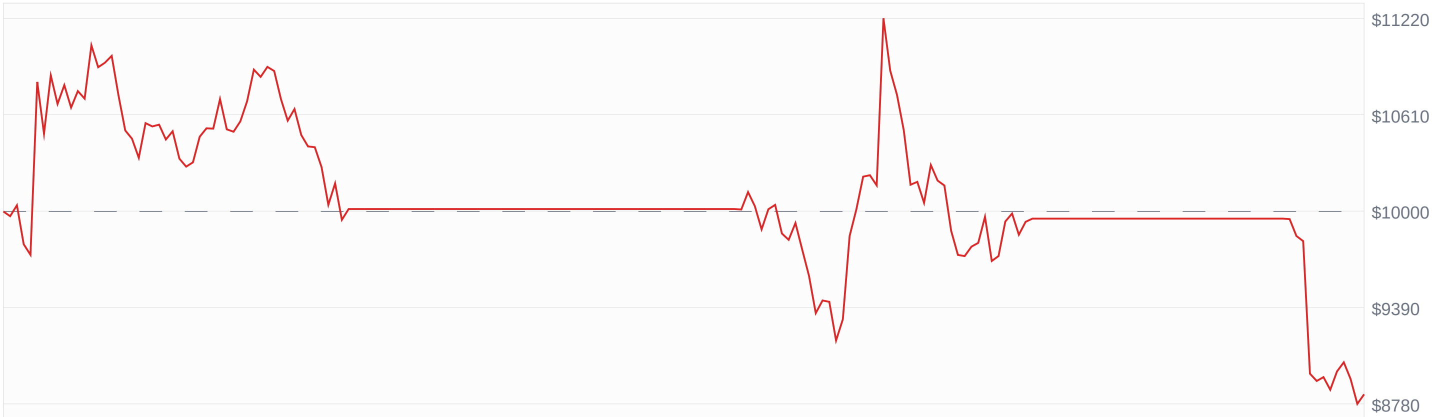
BACKTEST REPORT

Backtest #28641 · META · EVO_GG1RSISNIP_v1056

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 shows significant degradation, with an -11.62% ROI and -0.45 Sharpe ratio indicating poor risk-adjusted performance. The sample size of only three trades renders all statistics statistically insignificant, preventing any reliable confidence in the strategy's edge. A 33.3% win rate combined with a 21.75% max drawdown suggests the logic fails to filter adverse market conditions effectively. The strategy requires rigorous parameter optimization and a larger dataset to determine if losses are structural or random noise.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.