LATINOS TRADING

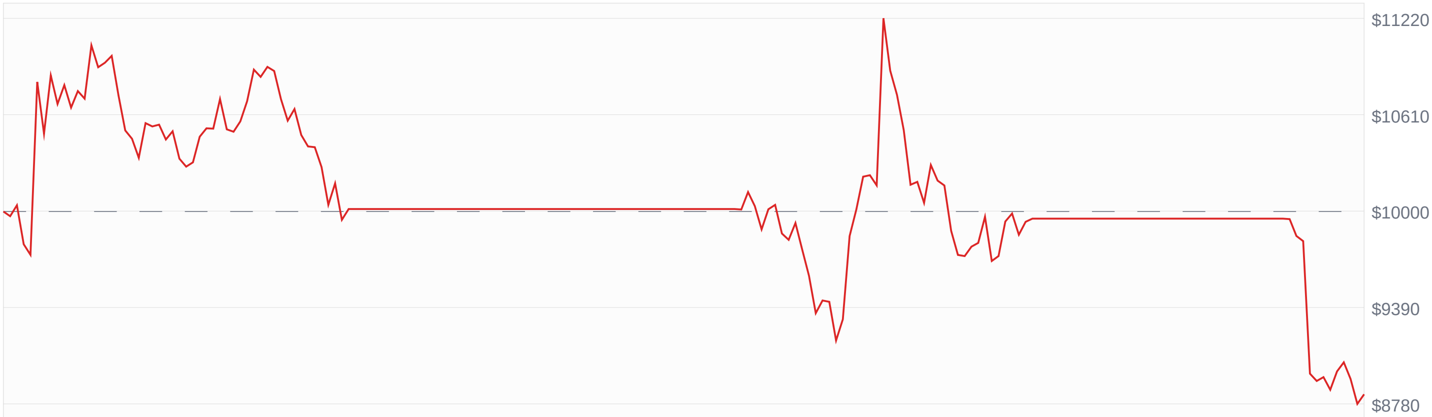
BACKTEST REPORT

Backtest #28671 · META · EVO_GG1RSISNIP_v1635

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 failed significantly with an eleven percent loss and a negative Sharpe ratio, indicating poor risk-adjusted performance. The thirty-three percent win rate confirms the logic is fundamentally flawed rather than unlucky. Critically, only three trades provide negligible statistical confidence, making the data unreliable. The twenty-one percent drawdown reveals excessive volatility for the return generated. I recommend expanding the backtest period to gather a larger sample before considering further optimization.

ADDITIONAL METRICS

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