LATINOS TRADING

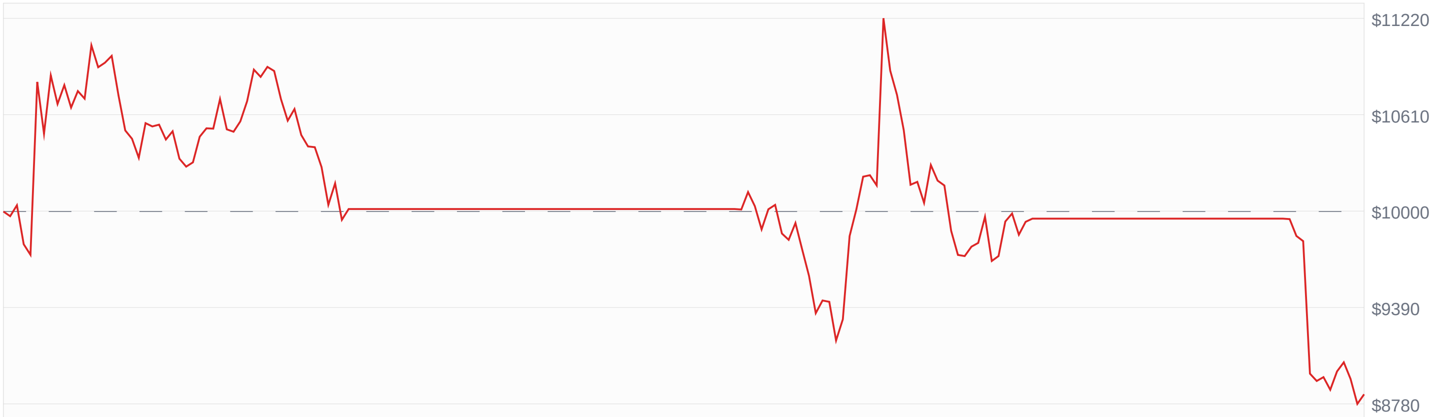
BACKTEST REPORT

Backtest #29620 · META · EVO_GG1RSISNIP_v909

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 reveals a critically flawed strategy with only three trades, rendering all metrics statistically insignificant and untrustworthy for real-world deployment. The negative Sharpe ratio of -0.45 and massive 21.75% drawdown against a modest -11.62% ROI indicate poor risk-adjusted performance that would be unacceptable to institutional capital allocators. A 33.3% win rate is mediocre, but the sample size is far too small to distinguish skill from random noise or catastrophic tail risk. You must discard this specific iteration immediately and expand the simulation window to generate a minimum of one hundred trades to establish 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**