LATINOS TRADING

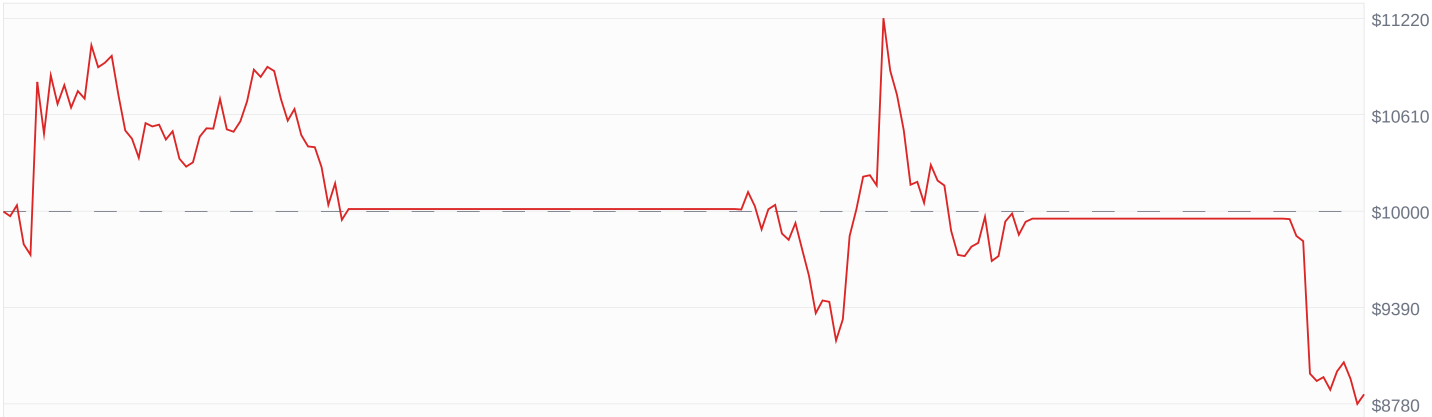
BACKTEST REPORT

Backtest #3032 · META · EVO_GG1RSISNIP_v1280

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 backtest shows unacceptable risk-adjusted returns with a -11.62% ROI and -0.45 Sharpe, driven by a dismal 33.3% win rate across only three trades, rendering the sample statistically meaningless for any real-world deployment. The 21.75% maximum drawdown relative to such sparse data suggests the strategy is overfit to short-term noise rather than capturing a robust structural edge. The primary failure is insufficient trade volume to establish statistical confidence, making the win rate and drawdown figures highly volatile and unreliable. A concrete next step is to expand the backtest window significantly to generate at least 50-100 trades, allowing the win rate and Sharpe ratio to converge toward a meaningful long-term expectation.

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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