LATINOS TRADING

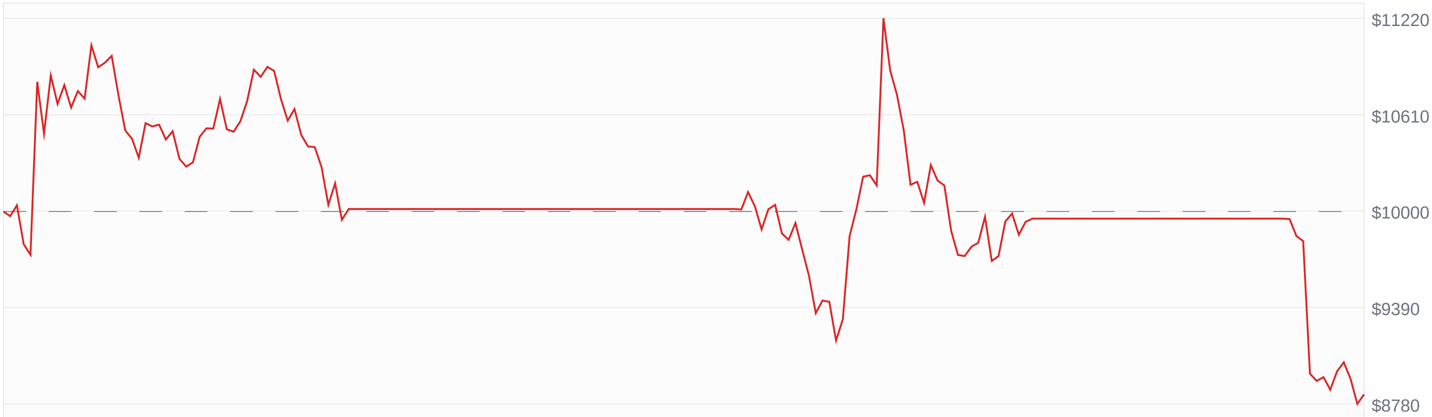
BACKTEST REPORT

Backtest #3033 · 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 META backtest reveals a critically underperforming strategy with a -11.62% ROI and a -0.45 Sharpe ratio, indicating consistent capital erosion. The win rate of 33.3% is below random expectation, suggesting the signal logic may be capturing noise rather than alpha. With only three total trades, the results lack statistical significance, making the 21.75% max drawdown difficult to evaluate as a reliable risk metric. The sample size is too small to distinguish between bad luck and a flawed edge, rendering the findings scientifically invalid. The immediate next step is to expand the backtest period to capture at least 50-100 trades to establish statistical power before any further consideration.

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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