LATINOS TRADING

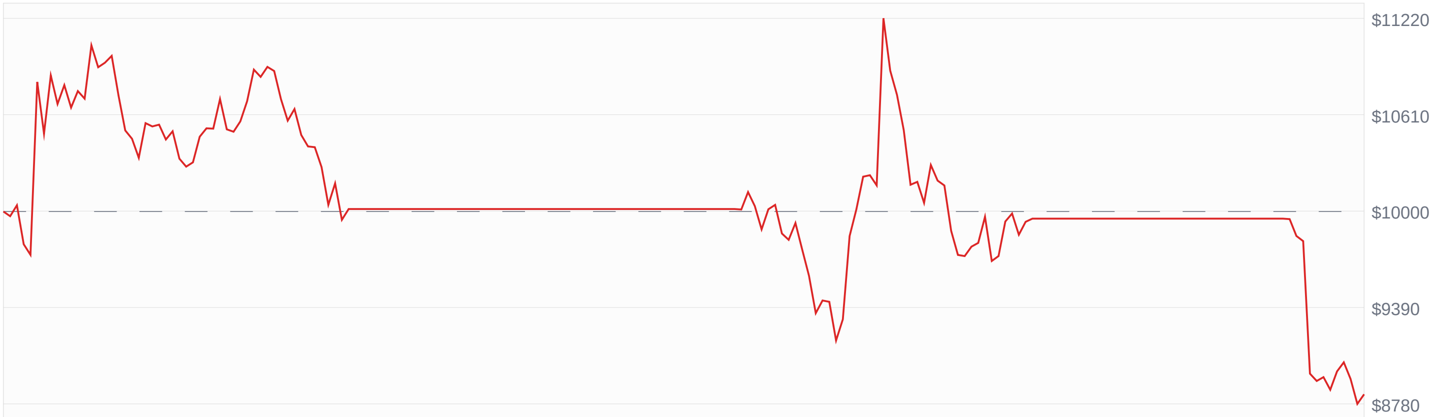
BACKTEST REPORT

Backtest #32247 · META · EVO_GG1RSISNIP_v1585

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 underperformed with an ROI of -11.62% and a negative Sharpe ratio of -0.45, indicating poor risk-adjusted returns. A win rate of just 33.3% alongside a max drawdown of 21.75% highlights severe inefficiency in entry timing or risk management. Statistically, the sample size of only three trades provides negligible confidence, making the results largely anecdotal rather than indicative of robust performance. Consequently, this configuration should be considered a failure for live deployment without significant structural changes. The immediate next step is to expand the backtesting window to hundreds of trades to establish statistical significance before 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**