LATINOS TRADING

BACKTEST REPORT

Backtest #47149 · META · EVO_GG1RSISNIP_v139

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy failed decisively on META with a -17.50% ROI and a -0.85 Sharpe ratio, reflecting a complete lack of positive alpha. With a 0.0% win rate across only three trades, the sample size is statistically insufficient to validate any underlying signal, rendering the 33.28% max drawdown an artifact of poor execution rather than market conditions. The primary failure is the absence of risk control, as every position resulted in a loss without any protective mechanisms. A concrete next step is to expand the backtest period to at least one hundred trades to establish statistical significance before further optimization. This analysis is for educational purposes only and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**

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