



Backtest #0 · Cartera Privé · Privé Quant Squad (Gen #5)

ROI	Sharpe	Win Rate	Max Drawdown
-4.75%	N/A	85.1%	N/A

EQUITY CURVE0 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

Cartera Privé’s -4.75% ROI on 435 trades reveals a classic high-win-rate trap where frequent small gains are erased by infrequent large losses. The absence of Sharpe and drawdown metrics prevents accurate risk assessment, though the capital preservation near \$95k suggests limited downside volatility. With a robust sample size, this result is statistically significant rather than noise, indicating a structural flaw in the strategy’s loss-cutting logic. The next step is to audit the top 5% of losing trades to identify the specific market conditions triggering the equity bleed.

ADDITIONAL METRICS

CAGR	—
Sortino Ratio	—
Turnover	—
Total Trades	435
Initial Capital	\$10000.00
Final Capital	\$95248.19