LATINOS TRADING

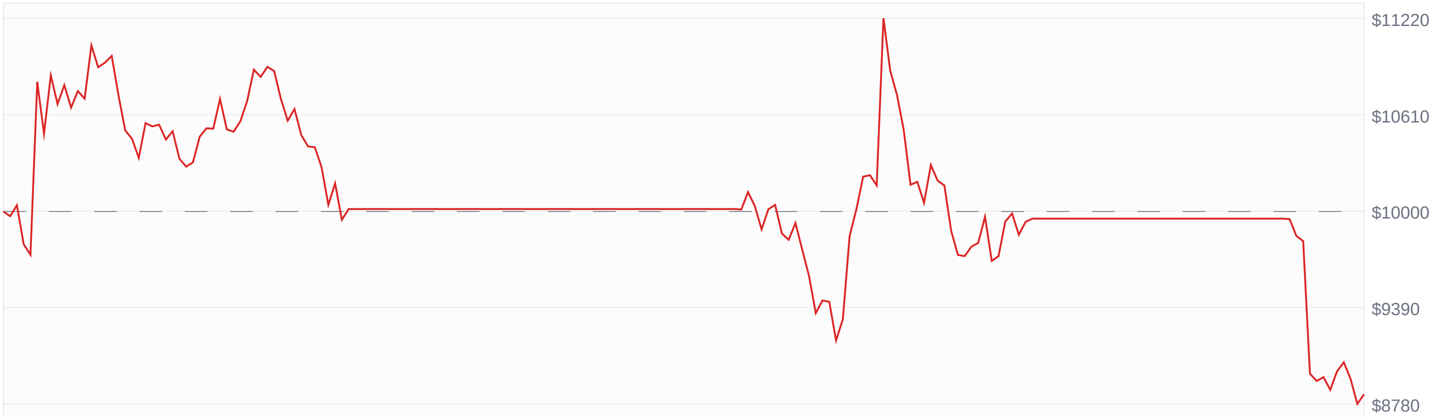
BACKTEST REPORT

Backtest #40607 · META · EVO_GG1RSISNIP_v1641

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 failed to generate alpha, posting an 11.62% loss with a negative Sharpe ratio of 0.45. A 33.3% win rate and 21.75% maximum drawdown indicate poor risk management and inefficient capital deployment. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish genuine edge from random noise. The high variance in outcomes suggests the signal logic lacks robustness under current market conditions. Immediate next step is to expand the backtest window to at least fifty trades to establish statistical validity 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**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.