



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

ROI	Sharpe	Win Rate	Max Drawdown
-4.88%	N/A	75.3%	N/A

EQUITY CURVE0 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The Privé Quant Squad strategy executed 3,276 trades on the Cartera Privé dataset, achieving a high 75.3% win rate but resulting in a net -4.88% ROI. The absence of Sharpe and drawdown metrics suggests the data lacks price series continuity, preventing a proper risk-adjusted analysis despite the high trade volume. With such a large sample size, the negative equity curve indicates a structural cost or fee issue rather than random noise, eroding profits on individual winning trades. The strategy's logic clearly needs recalibration to ensure profitability aligns with the frequency of successful signals. The next step is to reconstruct the price data to calculate volatility metrics and identify where the net profit per trade becomes negative.

ADDITIONAL METRICS

CAGR	—
Sortino Ratio	—
Turnover	—
Total Trades	3276
Initial Capital	\$10000.00
Final Capital	\$95116.27