LATINOS TRADING

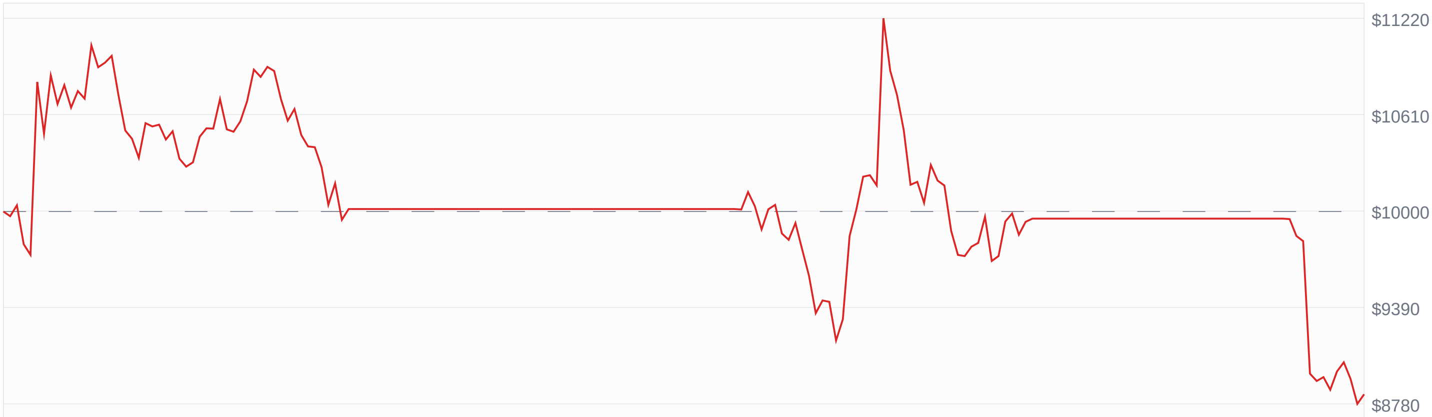
BACKTEST REPORT

Backtest #29502 · META · EVO_EVOEVOEVOE_v516

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 exhibits significant alpha decay with a negative Sharpe ratio and a dismal thirty-three percent win rate across a critically small sample size of only three trades. The twenty-one percent maximum drawdown confirms high volatility risk that is statistically insignificant given the limited data points, rendering the results unreliable for live deployment. While the final capital retention is moderate, the negative return profile indicates the signal logic lacks robust edge in current market conditions. Immediate next steps involve expanding the backtest window to capture more market cycles and increasing the trade count to achieve statistical significance before considering any adjustments.

ADDITIONAL METRICS

CAGR	**-11.62%**
Sortino Ratio	**-0.40**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8840.31**