LATINOS TRADING

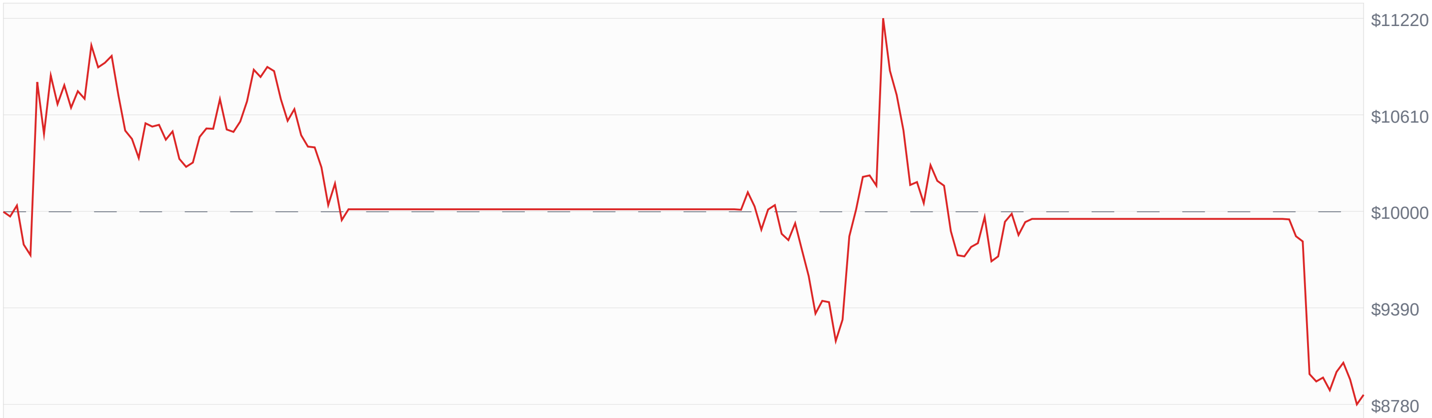
BACKTEST REPORT

Backtest #29866 · META · EVO_EVOEVOEVOE_v1883

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, yielding a negative Sharpe ratio of -0.45 and an 11.62% loss. A win rate of 33.3% across only three trades lacks statistical significance, rendering the results noise rather than signal. The 21.75% max drawdown indicates poor risk-adjusted performance despite the small sample size. Further analysis is invalid until the trade count increases substantially to ensure robustness. Expand the backtest window to capture more market cycles and validate the signal logic.

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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