LATINOS TRADING

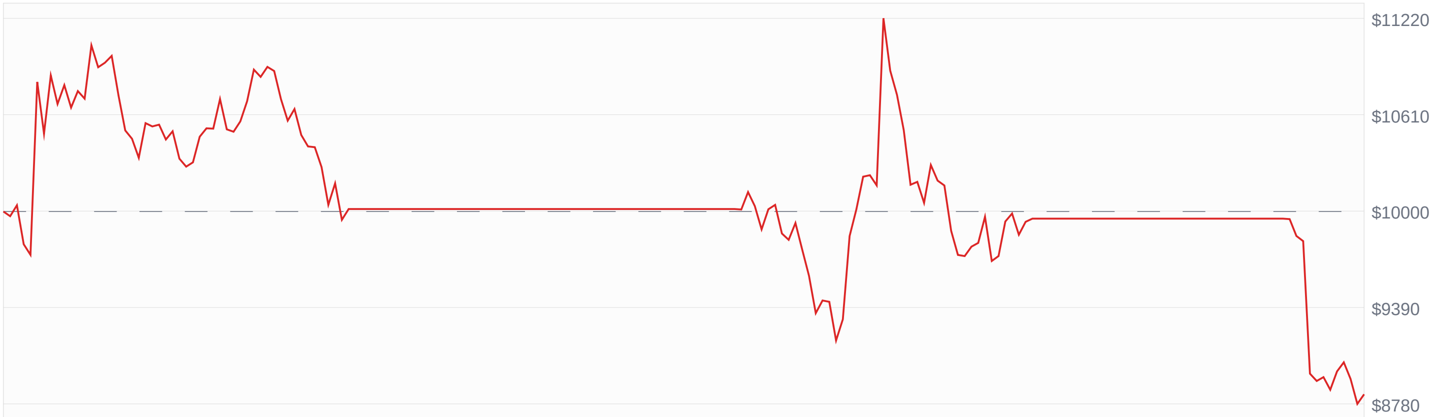
BACKTEST REPORT

Backtest #38681 · META · EVO_EVOEVOEVOE_v639

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, evidenced by an 11.62 percent loss and a negative Sharpe ratio of 0.45. With only three trades, the 33.3 percent win rate lacks statistical significance, making the 21.75 percent drawdown an unreliable gauge of true risk. The sample size is too small to validate any edge, and the results likely reflect noise rather than structural inefficiency.
You must expand the backtest window to at least one hundred trades to establish a baseline. This will determine if the signal has predictive power or if it should be discarded entirely.

ADDITIONAL METRICS

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