LATINOS TRADING

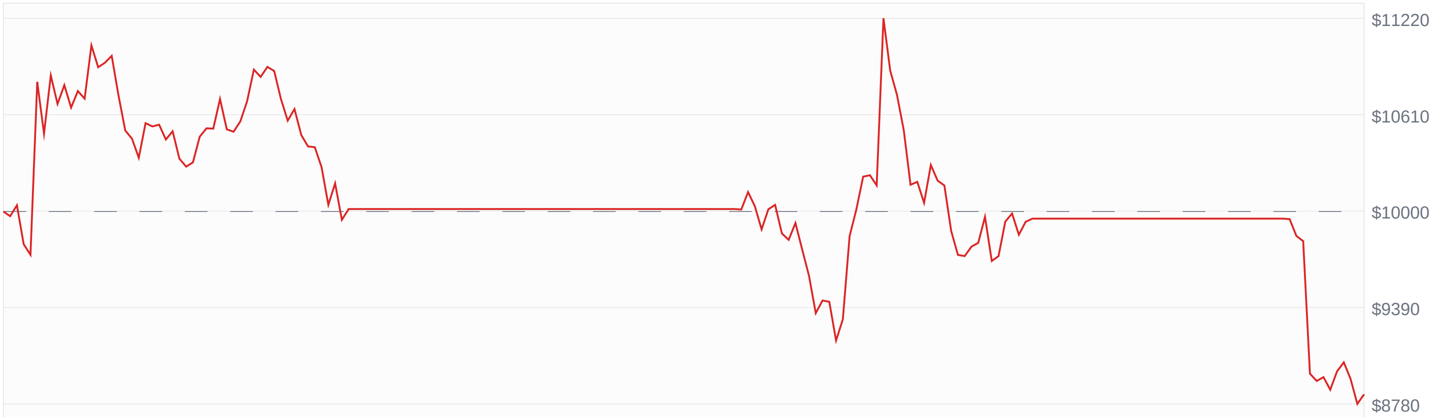
BACKTEST REPORT

Backtest #45975 · META · EVO_EVOEVOEVOE_v2285

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 capture alpha, yielding a negative ROI of -11.62% and a Sharpe ratio of -0.45, indicating poor risk-adjusted performance. A 33.3% win rate combined with a 21.75% maximum drawdown suggests the entry logic lacks sufficient edge against market volatility. Statistical confidence is effectively zero due to the minimal sample size of only three trades, rendering the results inconclusive. The next step is to expand the backtest period to at least one hundred trades to establish a statistically significant baseline 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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