LATINOS TRADING

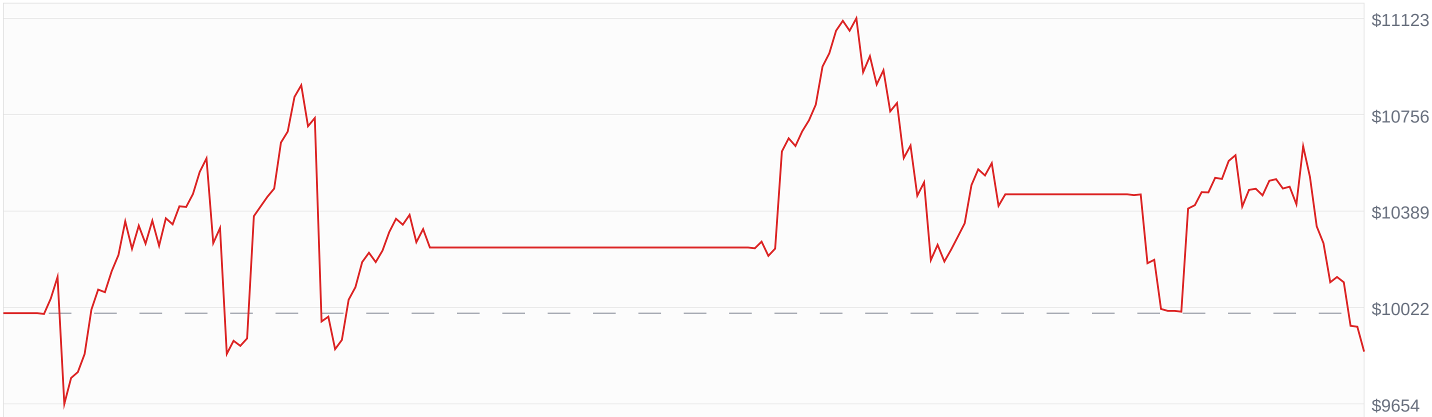
BACKTEST REPORT

Backtest #44001 · MGRC · MGRC · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.49%	-0.01	50.0%	-11.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, delivering a -1.49% ROI and a negligible Sharpe ratio of -0.01. While the 50% win rate appears neutral, the 11.42% max drawdown indicates poor risk management relative to the minimal gains. Statistical confidence is virtually nonexistent with only four total trades, rendering the results indistinguishable from random noise. The primary failure is the lack of positive expectancy, where losses outweighed profits despite an even split in outcomes. The next step is to expand the historical sample size significantly to validate whether the signal logic holds any statistical merit before further tuning.

ADDITIONAL METRICS

CAGR	**-1.49%**
Sortino Ratio	**-0.01**
Turnover	**8.13x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$9853.57**

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