LATINOS TRADING

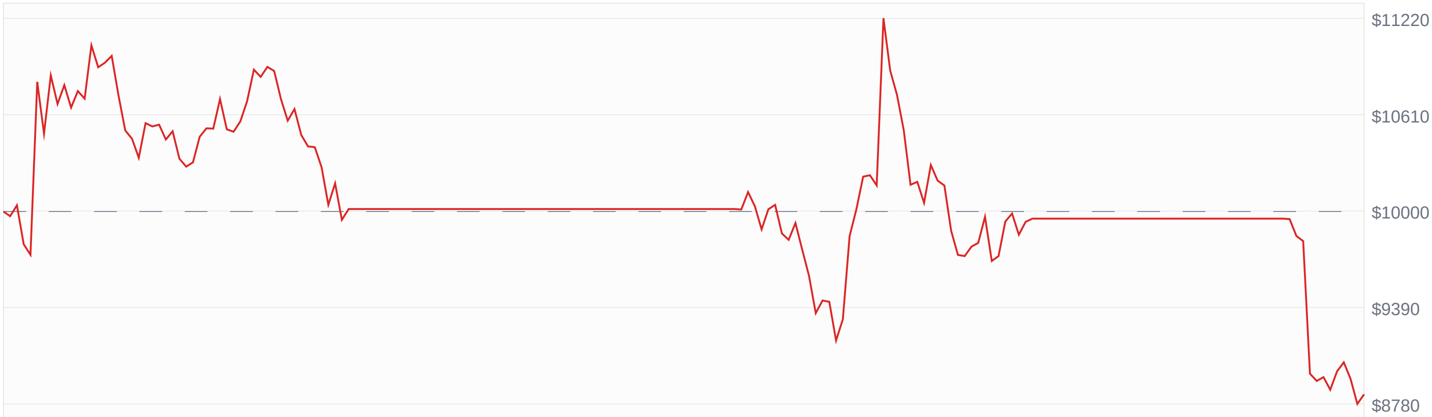
BACKTEST REPORT

Backtest #44242 · META · EVO_EVOEVOEVOE_v2068

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 negative ROI and sub-zero Sharpe ratio confirm this strategy is currently destroying capital, with a 33.3% win rate failing to offset the 21.75% drawdown. The sample size of only three trades renders these metrics statistically insignificant, meaning we cannot distinguish between strategy failure and pure variance. The lack of positive expectancy suggests the entry logic lacks edge or suffers from poor risk management. Next, expand the backtest window to at least two hundred trades to establish statistical confidence before any further parameter tuning.

ADDITIONAL METRICS

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