LATINOS TRADING

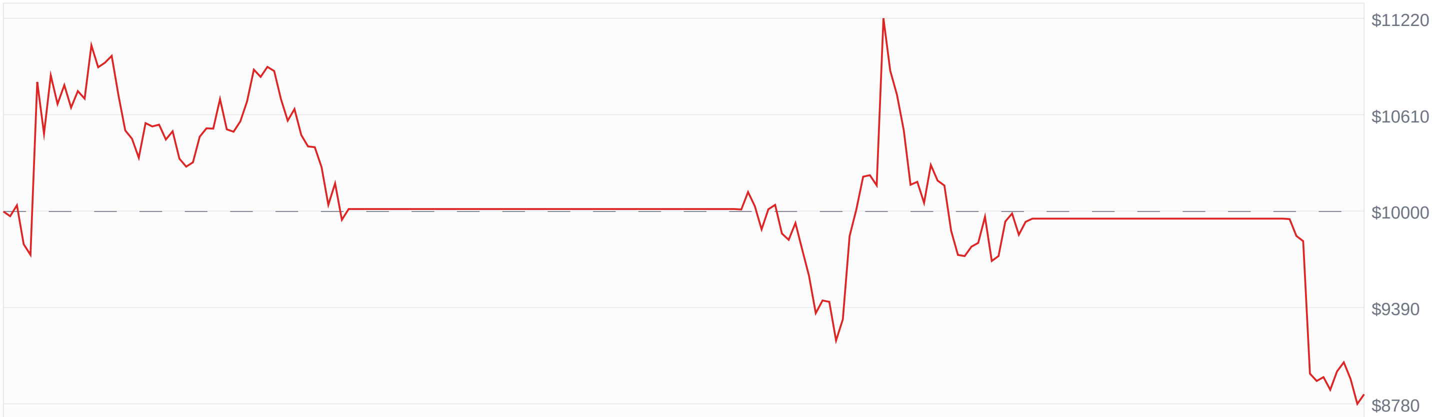
BACKTEST REPORT

Backtest #44831 · META · EVO_EVOEVOEVOE_v2158

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, posting an ROI of -11.62% and a negative Sharpe ratio of -0.45. With only three total trades and a 33.3% win rate, the sample size is too small to establish statistical confidence in the signal logic. The 21.75% max drawdown indicates poor risk management relative to the negligible gains achieved. The core entry criteria likely lack sufficient filtering to avoid adverse price action. You should rebuild the backtest with a minimum of 50 trades to validate any potential edge 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**