LATINOS TRADING

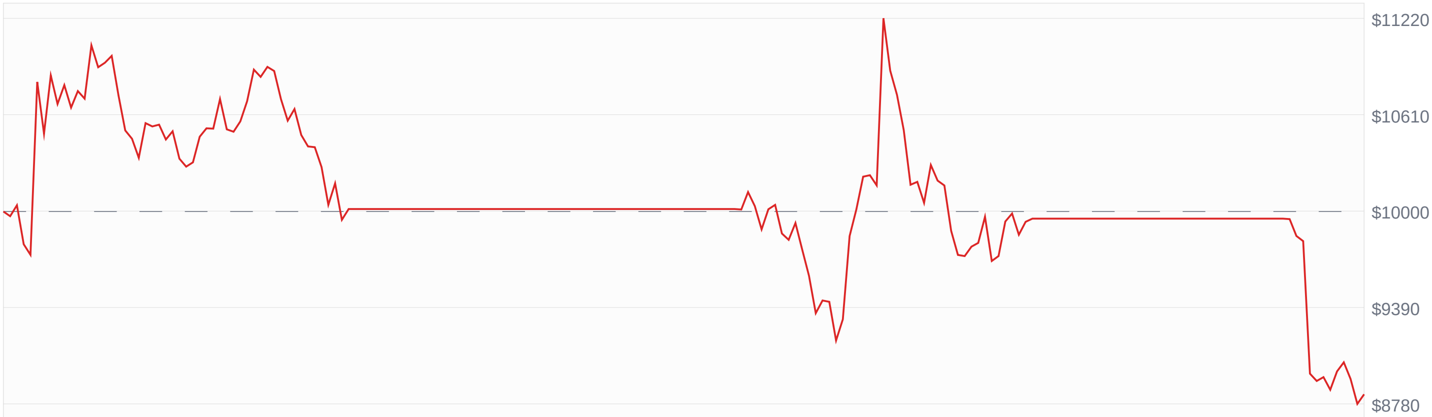
BACKTEST REPORT

Backtest #45152 · META · EVO_EVOEVOEVOE_v2347

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 generated an 11.62% loss with a negative Sharpe ratio of 0.45, indicating poor risk-adjusted performance. A win rate of just 33.3% suggests the entry logic lacks sufficient edge, while the 21.75% max drawdown highlights significant downside exposure. With only three total trades, the sample size is statistically insignificant, making these results unreliable for predicting future behavior. The primary failure is the lack of consistent profitability and high volatility relative to returns. The next step is to increase the trade sample size by testing the strategy over a longer historical period before considering any parameter adjustments.

ADDITIONAL METRICS

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