LATINOS TRADING

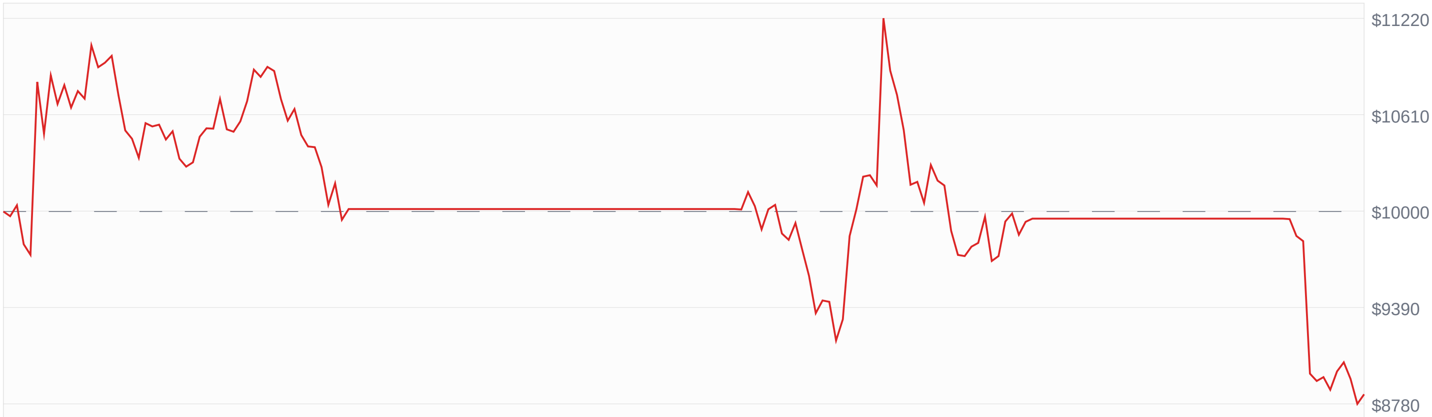
BACKTEST REPORT

Backtest #45642 · META · EVO_EVOEVOEVOE_v524

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. The 33.3% win rate and 21.75% maximum drawdown suggest the signal logic lacks consistent predictive power for META. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish skill from luck. The primary failure is the inability to filter out adverse market conditions effectively. The immediate next step is to increase the historical data range to at least one hundred trades to establish a valid statistical baseline 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

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