LATINOS TRADING

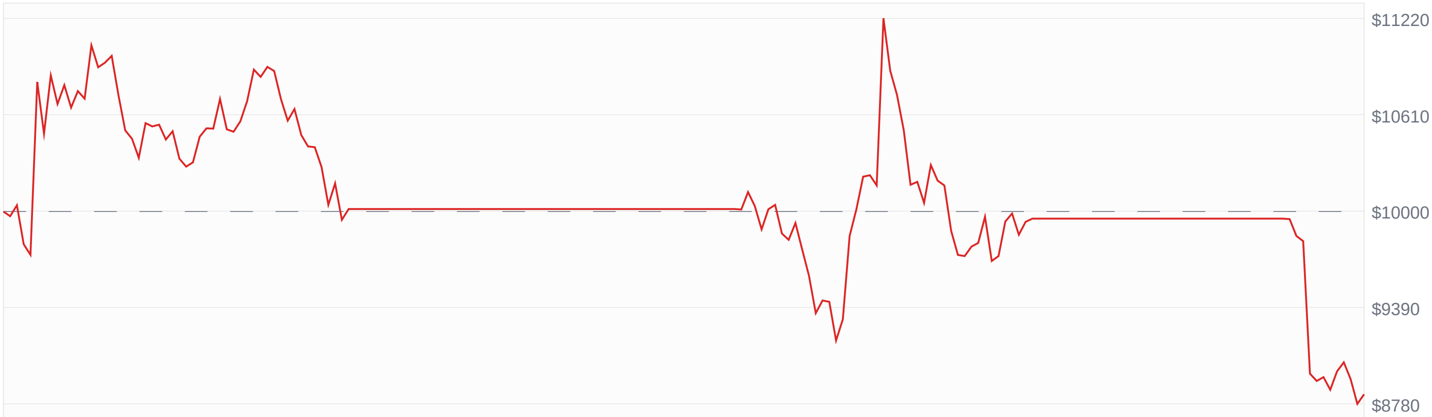
BACKTEST REPORT

Backtest #44063 · META · EVO_EVOEVOEVOE_v2065

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, producing an 11.62 percent loss and a negative Sharpe ratio of 0.45. A 33.3 percent win rate was not enough to offset the 21.75 percent maximum drawdown, indicating poor risk management. With only three trades, the sample size is statistically insignificant, making it impossible to validate the model's true performance. The entry logic likely lacked sufficient filters to avoid high volatility periods in META. The immediate next step is to expand the backtest period and optimize signal thresholds to improve the win rate before considering deployment.

ADDITIONAL METRICS

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