LATINOS TRADING

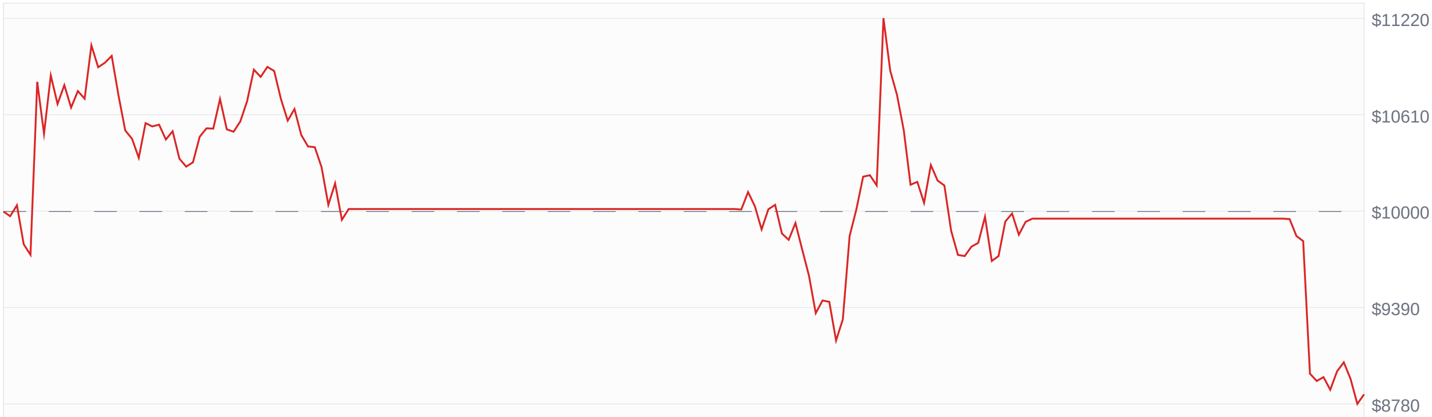
BACKTEST REPORT

Backtest #44187 · META · EVO_EVOEVOEVOE_v1801

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 suffered an 11.62% loss with a negative Sharpe ratio of -0.45, indicating poor risk-adjusted performance. A win rate of 33.3% and a max drawdown of 21.75% suggest the signal logic fails to capture positive asymmetry in META. Statistical confidence is negligible due to only three total trades, rendering the results essentially noise rather than a validated edge. The current parameter set likely lacks robustness against recent volatility patterns. The next step is to increase the backtest sample size to at least fifty trades to establish a statistically significant baseline 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

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