LATINOS TRADING

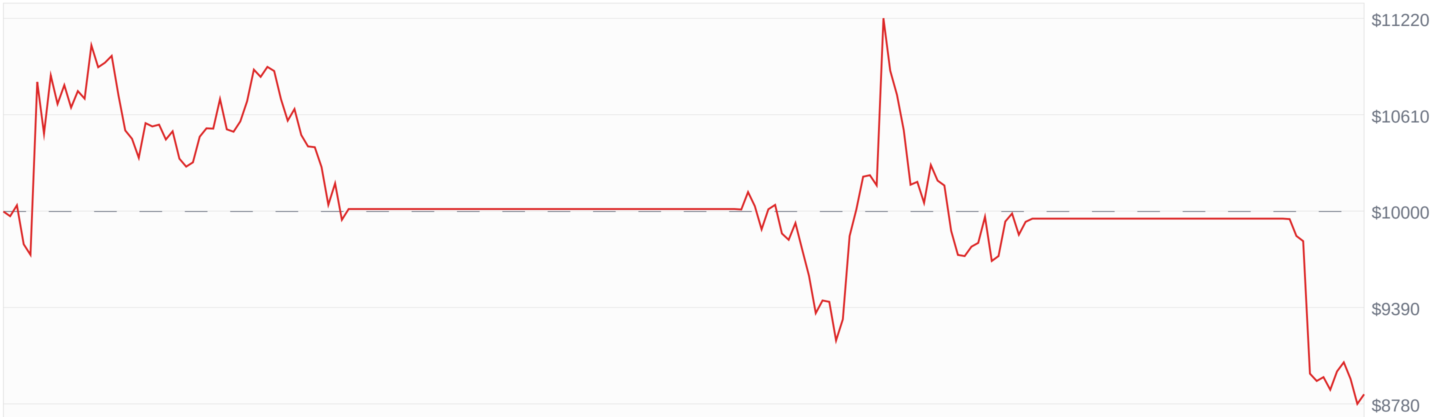
BACKTEST REPORT

Backtest #45275 · META · EVO_EVOEVOEVOE_v2355

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 negative eleven percent return and suboptimal Sharpe ratio indicate this strategy failed to capture alpha in META. With only three trades, the thirty-three percent win rate lacks statistical significance, rendering the twenty-two percent drawdown potentially an outlier rather than a structural flaw. The small sample size prevents reliable inference about true risk-adjusted performance. Next, extend the backtest period to at least fifty trades to establish a valid baseline for signal accuracy before optimizing parameters.

ADDITIONAL METRICS

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

Generated 2026-08-31T21:35:42Z · latinostrading.com