LATINOS TRADING

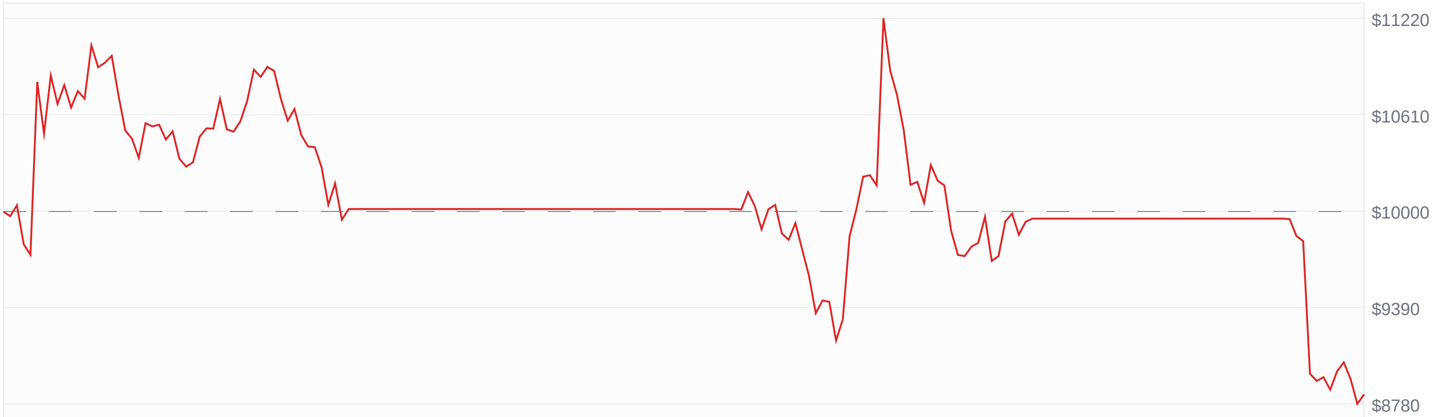
BACKTEST REPORT

Backtest #45151 · 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 EVO_EVOEVOEVOE_v2347 backtest on META is statistically insignificant due to only three trades, rendering the -11.62% loss and -0.45 Sharpe ratio unreliable indicators of performance. The strategy failed to generate positive returns while exposing the portfolio to a 21.75% maximum drawdown, suggesting poor risk-adjusted behavior in the current market regime. With such a small sample size, the observed metrics likely reflect random noise rather than a systemic flaw or edge in the strategy logic. The next step is to expand the backtest window to accumulate a sufficient trade history or modify entry criteria to filter low-probability setups. Institutional capital will not deploy based on this limited dataset until the strategy

ADDITIONAL METRICS

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