LATINOS TRADING

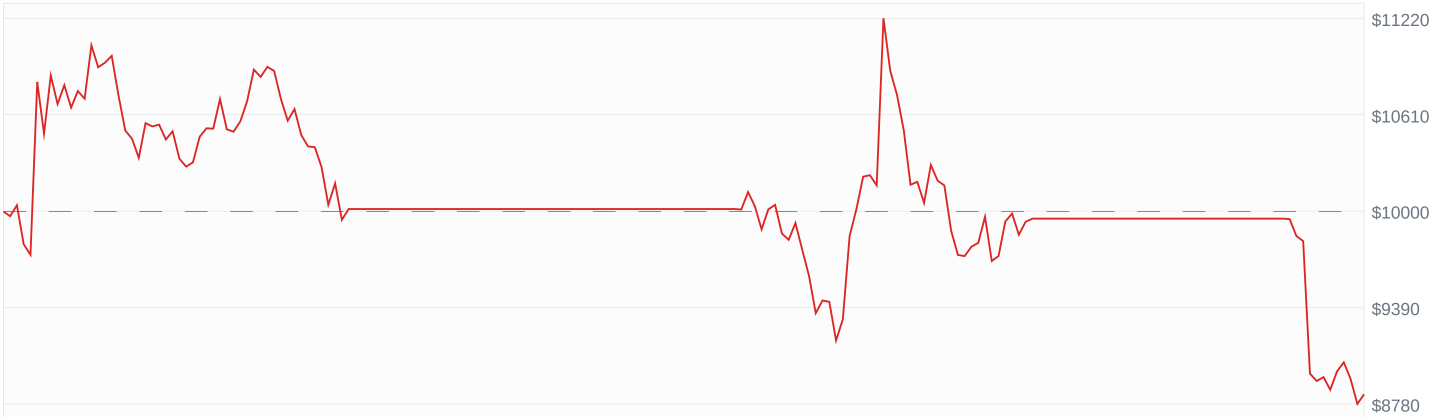
BACKTEST REPORT

Backtest #40201 · META · EVO_EVOEVOEVOE_v1898

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_EVOEVOE_v1898 strategy on META failed to generate alpha, posting a negative Sharpe ratio of -0.45 and a maximum drawdown of 21.75%. With only three executed trades, the statistical sample is too small to infer robustness, making the -11.62% return highly unstable and likely a result of random noise rather than a flawed logic. The 33.3% win rate indicates that the entry signals lacked sufficient edge or that exit logic was too aggressive during high volatility. We must expand the backtest horizon with more data points or refine the signal generation logic to filter out low-probability setups before live deployment.

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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