LATINOS TRADING

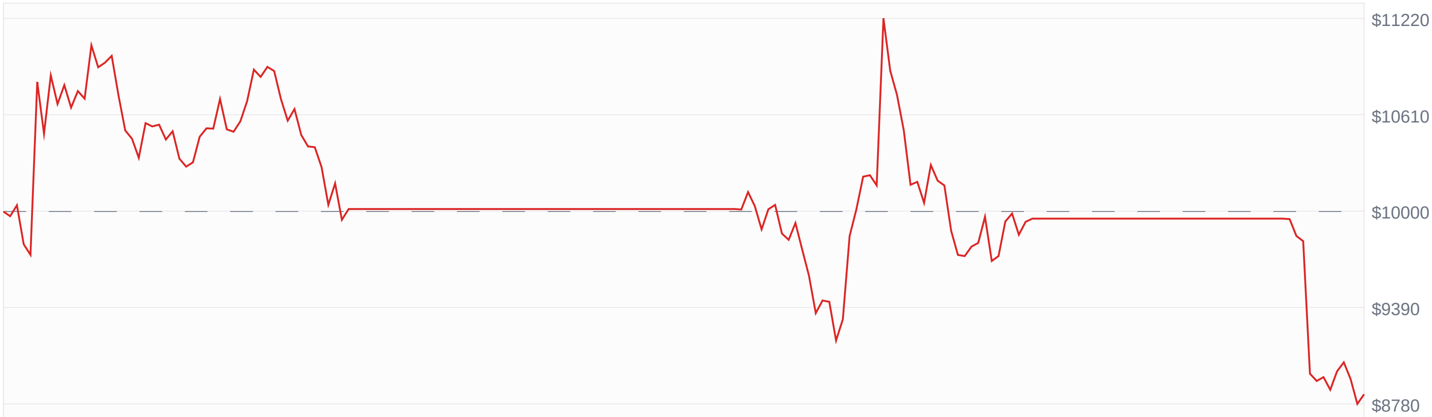
BACKTEST REPORT

Backtest #41060 · META · EVO_EVOEVOEVOE_v2331

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_v2331 backtest on META delivered a -11.62% ROI and a negative Sharpe ratio of -0.45, indicating a net loss over the simulated period. With only three trades executed, the 33.3% win rate and 21.75% maximum drawdown lack statistical significance, rendering any performance assessment speculative rather than robust. The strategy failed to navigate the asset's volatility effectively, exposing capital to disproportionate risk relative to the minimal trade frequency observed. A concrete next step involves expanding the test universe to include broader market conditions or adjusting entry thresholds to reduce false signals. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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