LATINOS TRADING

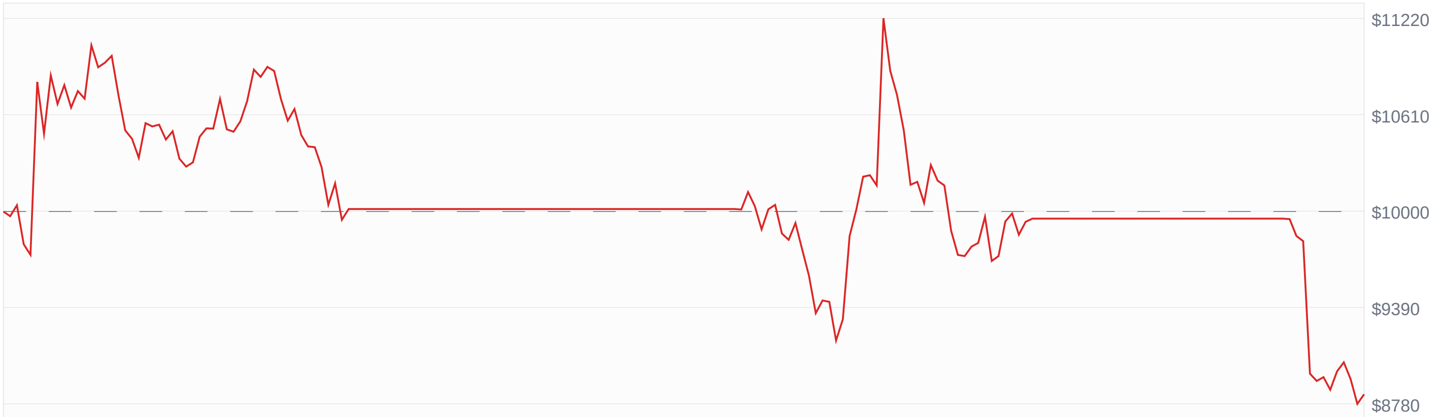
BACKTEST REPORT

Backtest #33772 · META · EVO_EVOEVOEVOE_v598

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_v598 backtest on META yielded an unacceptable -11.62% ROI with a -0.45 Sharpe ratio, indicating a severe lack of risk-adjusted profitability. With only three trades executed, the statistical sample is critically insufficient to draw definitive conclusions about strategy robustness. The 33.3% win rate combined with a 21.75% maximum drawdown suggests the entry logic is misaligned with current market volatility or requires aggressive parameter tuning. We must immediately increase the number of historical periods tested or adjust volatility filters before deploying live capital. This strategy is currently non-operational and requires fundamental redesign rather than minor tweaks.

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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