LATINOS TRADING

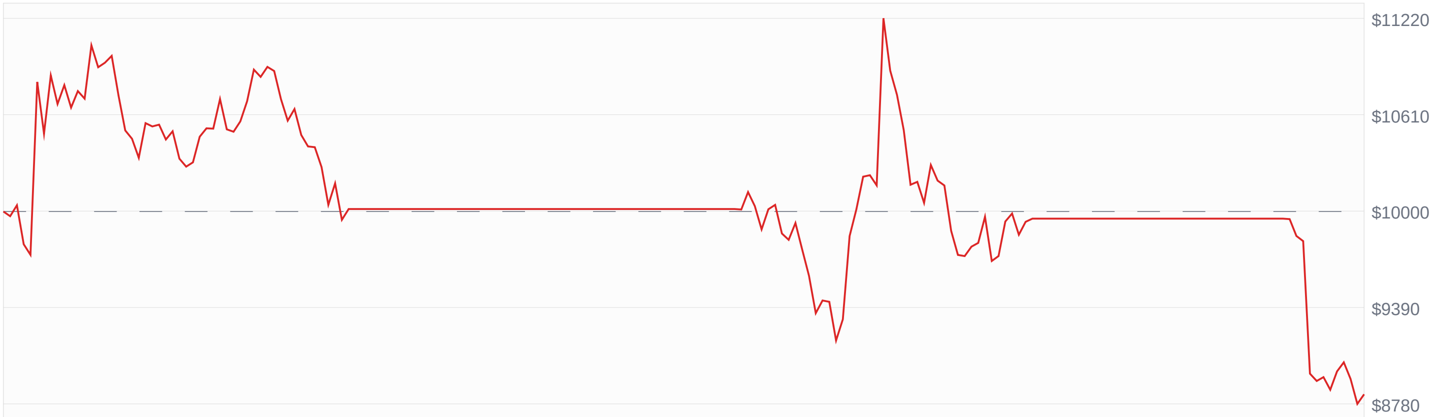
BACKTEST REPORT

Backtest #34106 · META · EVO_EVOEVOEVOE_v719

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_v719 strategy on META suffered a significant loss of -11.62% with a negative Sharpe ratio of -0.45, indicating a net underperformance relative to risk-free rates. With only three executed trades, the sample size is statistically insufficient to draw meaningful conclusions about strategy robustness or to validate the 33.3% win rate. The substantial 21.75% maximum drawdown suggests excessive volatility or poor entry timing during this specific market regime. Consequently, the current parameter set lacks empirical confidence, and the immediate next step is to expand the backtest window to accumulate more trade samples for a valid statistical assessment.

ADDITIONAL METRICS

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