LATINOS TRADING

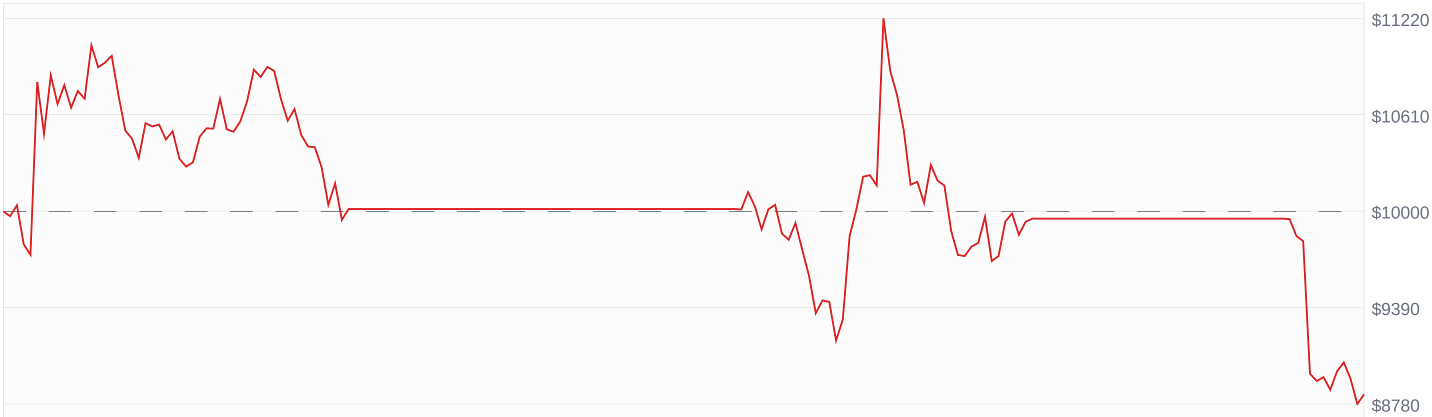
BACKTEST REPORT

Backtest #34151 · META · EVO_EVOEVOEVOE_v735

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_v735 strategy on META failed to generate alpha, posting a -11.62% ROI and a negative Sharpe ratio of -0.45 despite a low drawdown of 21.75%. With only three trades executed, the statistical power is insufficient to confirm strategy inefficiency versus random market noise. The 33.3% win rate indicates a lack of predictive edge in the current volatility regime for this specific parameter set. We must run a Monte Carlo simulation to assess the robustness of these results before discarding the logic. Next, expand the sample size by re-running the backtest on a broader dataset or adjusting the stop-loss thresholds to see if performance stabilizes.

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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