LATINOS TRADING

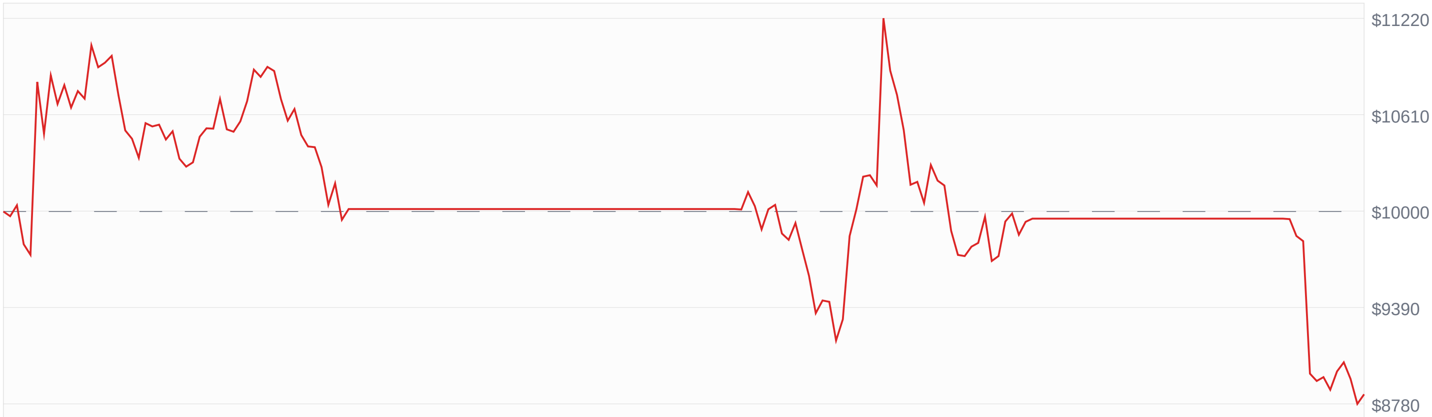
BACKTEST REPORT

Backtest #34208 · META · EVO_EVOEVOEVOE_v755

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_v755 strategy on META failed catastrophically, delivering a negative ROI of -11.62% with a Sharpe ratio of -0.45 and a maximum drawdown of 21.75%. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate unreliable and prone to high variance noise. The aggressive loss profile suggests the entry logic is fundamentally misaligned with current volatility, possibly due to overfitting or poor stop-loss placement. We must expand the backtest window to include broader market regimes and implement strict sample size thresholds before deeming any strategy viable. The next concrete step is to re-run the simulation with increased trade frequency filters to validate whether the

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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