LATINOS TRADING

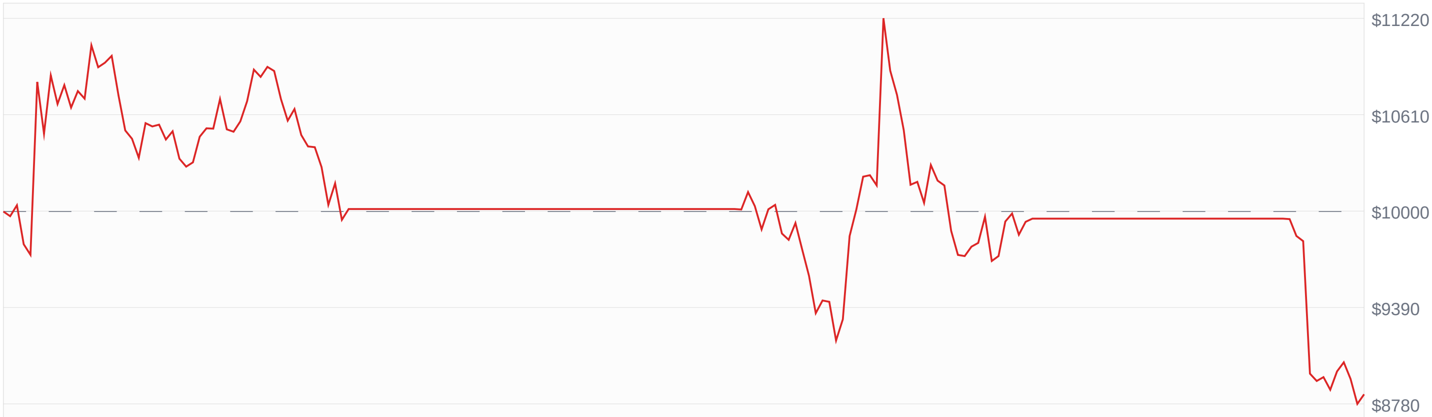
BACKTEST REPORT

Backtest #36639 · META · EVO_EVOEVOEVOE_v794

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_v794 strategy on META failed to generate alpha, delivering an -11.62% return with a negative Sharpe ratio of -0.45. Statistical significance is negligible given only three trades occurred during the simulation period. The excessive 21.75% drawdown suggests the signal logic lacks robustness against market volatility. I recommend expanding the backtest interval to capture more data points and recalibrating entry filters to improve the win rate before redeployment.

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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