LATINOS TRADING

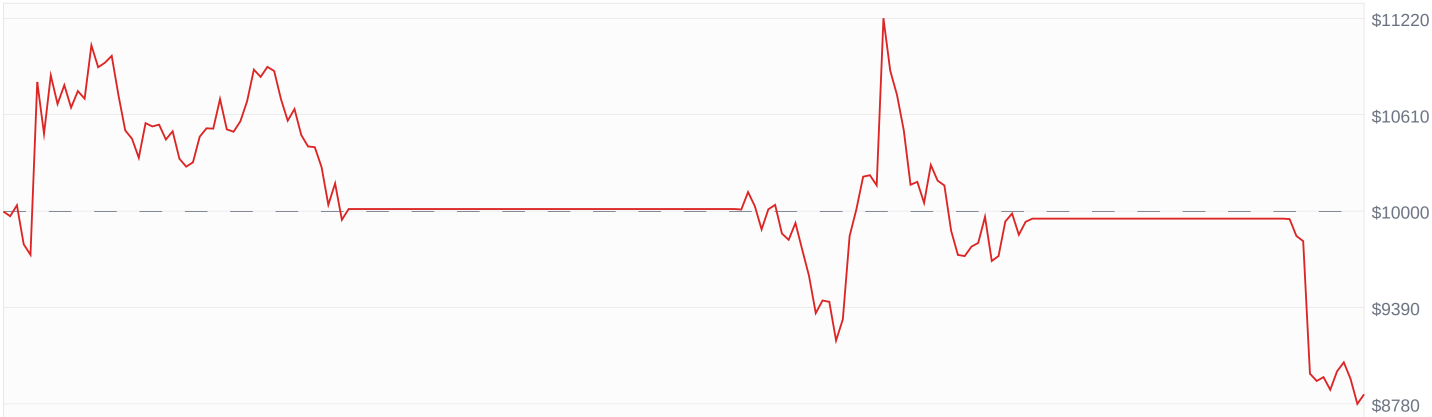
BACKTEST REPORT

Backtest #38567 · META · EVO_EVOEVOEVOE_v822

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_v822 backtest on META failed catastrophically with a -11.62% ROI and a negative Sharpe ratio of -0.45, indicating a strategy that lost money relative to the risk-free rate. With only three total trades, the statistical confidence in these metrics is virtually nonexistent, rendering the results anecdotal rather than predictive. The 21.75% maximum drawdown suggests the entry logic was poorly calibrated for META's recent volatility, while the 33.3% win rate confirms a clear inability to identify profitable setups. A necessary next step is to increase the simulation period to generate a robust sample size and recalibrate the entry thresholds to filter out low-probability trades.

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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