LATINOS TRADING

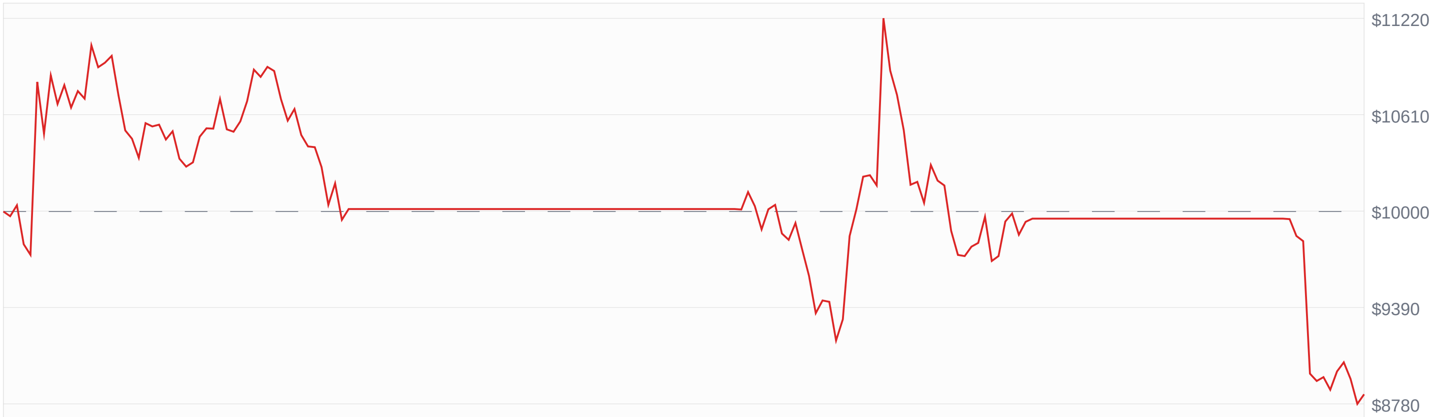
BACKTEST REPORT

Backtest #40200 · META · EVO_EVOEVOEVOE_v1898

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 strategy failed to generate alpha, posting an 11.62% loss with a negative Sharpe ratio of 0.45. A 33.3% win rate and 21.75% maximum drawdown indicate poor risk management and weak signal quality. Statistical confidence is nonexistent with only three trades, making these results purely anecdotal rather than indicative of long-term performance. The core logic likely suffers from excessive noise or inadequate entry filters for META's volatility. Immediate next step is to expand the backtest window to at least 50 trades and refine the entry criteria to improve the win rate before any further evaluation.

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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