LATINOS TRADING

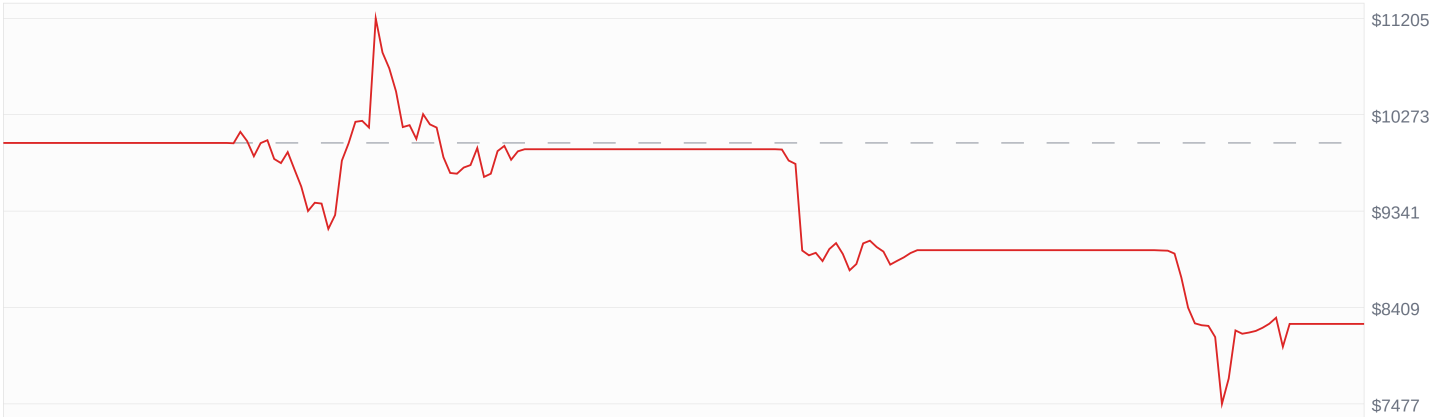
BACKTEST REPORT

Backtest #48955 · META · EVO_EVOEVOEVOE_v2301

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v2301 strategy failed catastrophically on META, recording a -17.5% return with zero winning trades and a maximum drawdown of 33.28%. The Sharpe ratio of -0.85 indicates a severe lack of risk-adjusted performance, driven by only three executed trades which renders any statistical inference highly unreliable. This extreme sample size prevents us from concluding whether the logic is fundamentally flawed or merely overfit to a specific short-term noise pattern. I recommend running a fresh backtest with expanded lookback data and tighter stop-loss parameters to isolate the source of the failure.

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**

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