LATINOS TRADING

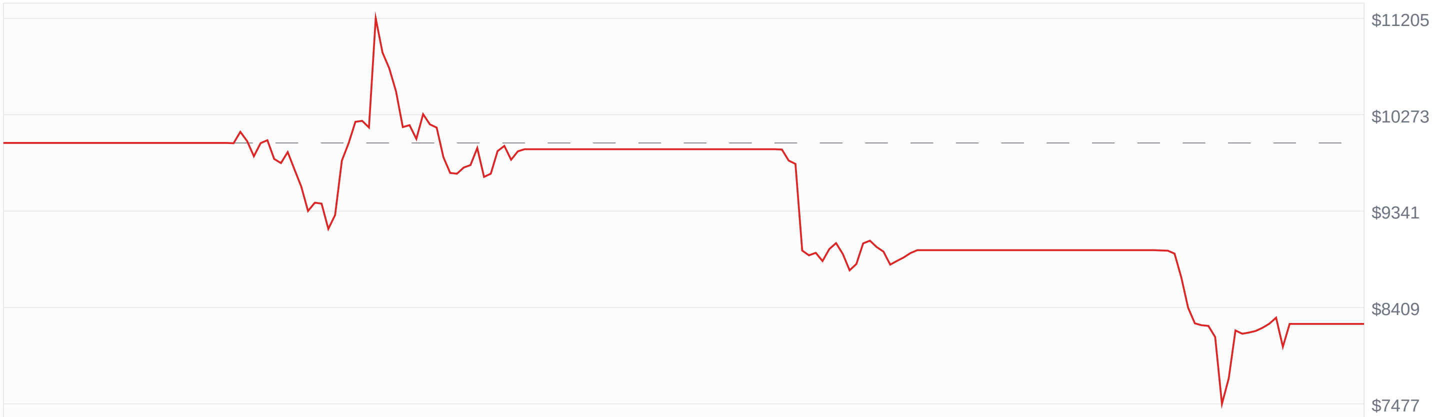
BACKTEST REPORT

Backtest #52487 · 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 backtest on META yielded a -17.5% return with zero winning trades, indicating a complete failure to capture alpha during the tested period. A max drawdown of 33.28% combined with a negative Sharpe ratio of -0.85 suggests severe exposure to adverse volatility without adequate risk mitigation. The statistical confidence is negligible given only three trades were executed, rendering the equity curve too thin to support robust generalizations. We must immediately increase the sample size through parameter optimization or exclude this asset until a higher win rate threshold is met. The next step is to run a new simulation with stricter entry filters to prevent premature exits and reduce loss magnitude.

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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