LATINOS TRADING

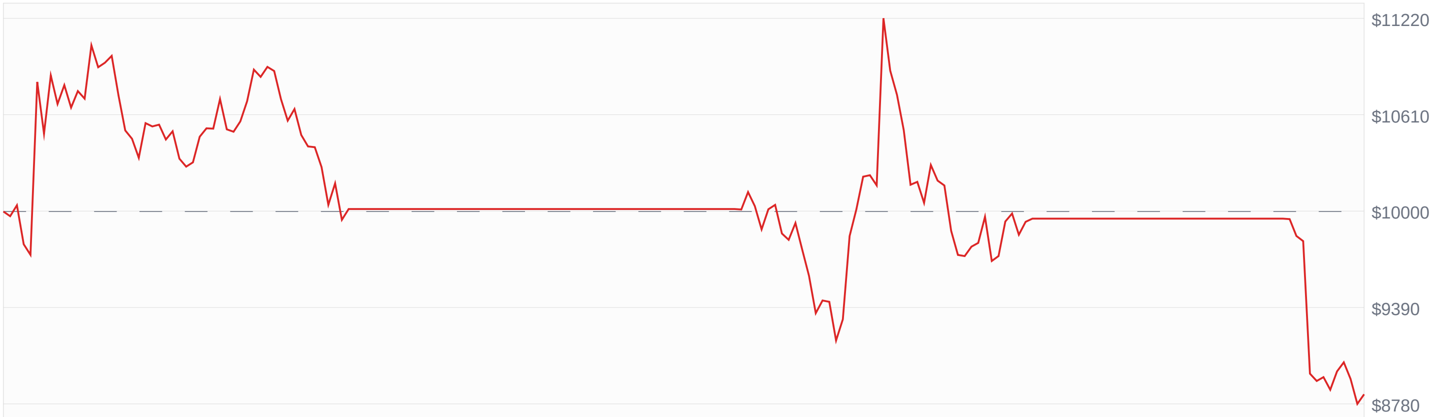
BACKTEST REPORT

Backtest #7992 · META · EVO_EVOEVOEVOE_v1703

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_v1703 strategy on META yields a negative 11.62% ROI with a Sharpe of -0.45, indicating poor risk-adjusted performance. The win rate of 33.3% is suboptimal, and a 21.75% max drawdown exposes the portfolio to significant volatility. Crucially, the sample size of only three trades renders these statistics statistically insignificant and unreliable for inference. The current signal logic fails to capture sustainable market edges, necessitating a complete overhaul of entry and exit criteria.

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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