LATINOS TRADING

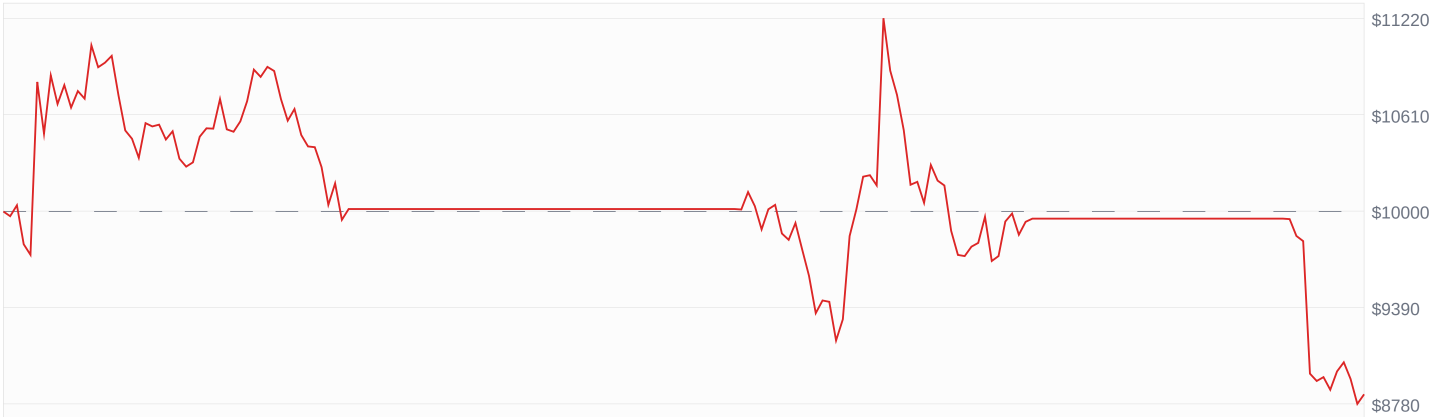
BACKTEST REPORT

Backtest #40761 · META · EVO_EVOEVOEVOE_v1697

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_EVOEVOE_v1697 strategy failed on META, posting an 11.62% loss and a negative Sharpe ratio of -0.45 driven by a 21.75% drawdown across only three trades. Such a minimal sample size renders the 33.3% win rate statistically insignificant and unreliable for generalizing performance. The algorithm lacks robustness in this environment, suggesting parameters need re-optimization or a complete pivot to a different asset class. Before redeploying, the strategy must undergo forward testing with stricter risk limits to validate its viability beyond this poor simulation.

ADDITIONAL METRICS

CAGR	**-11.62%**
Sortino Ratio	**-0.40**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8840.31**