LATINOS TRADING

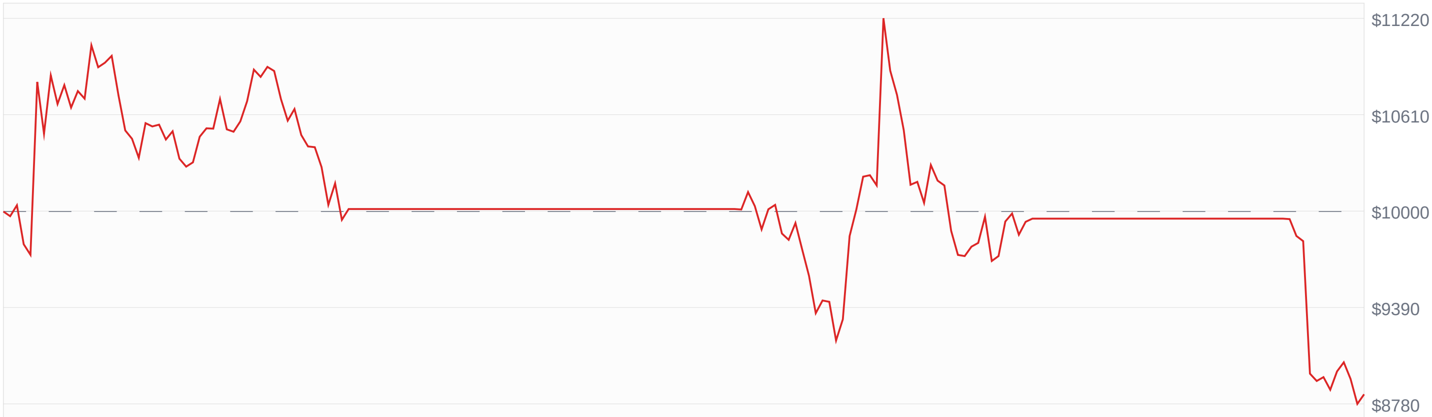
BACKTEST REPORT

Backtest #44641 · META · EVO_EVOEVOEVOE_v2343

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_v2343 backtest on META is statistically insignificant due to only three trades, rendering the negative ROI and sharp drawdown unreliable for live deployment. The strategy failed to generate alpha, as evidenced by a sub-34% win rate and a negative Sharpe ratio indicating risk-adjusted losses. With a maximum drawdown of 21.75%, capital preservation was clearly compromised by the limited sample size. We must execute additional simulations on different market regimes or adjust entry thresholds to validate the logic before any live allocation.

ADDITIONAL METRICS

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