LATINOS TRADING

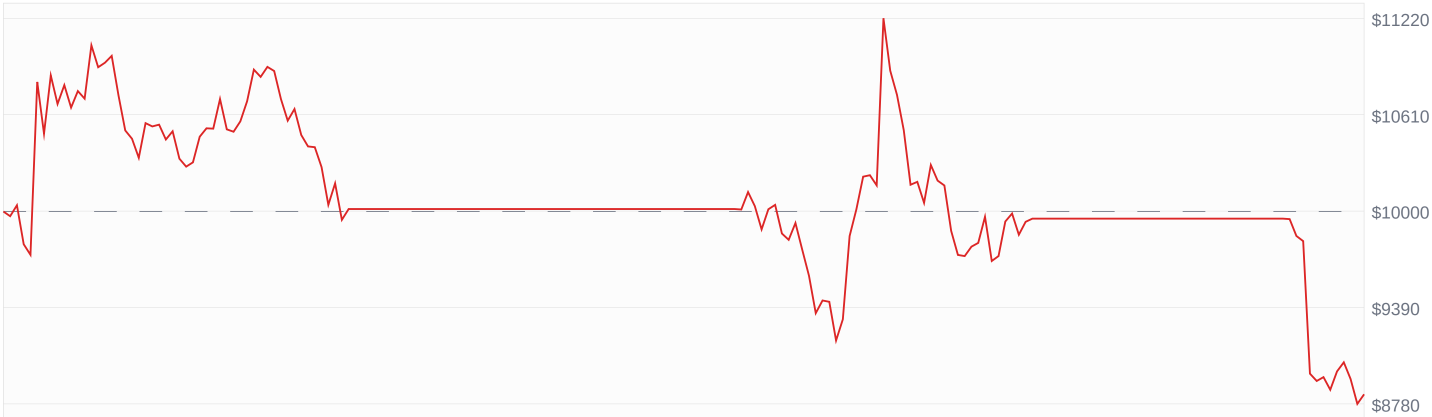
BACKTEST REPORT

Backtest #27594 · META · EVO_EVOEVOEVOE_v1986

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_v1986 strategy on META resulted in a 11.62% loss with a negative Sharpe ratio of -0.45, indicating poor risk-adjusted performance. The win rate of 33.3% across only three trades lacks statistical significance, making the 21.75% max drawdown highly volatile and unreliable. Such a small sample size prevents robust confidence in the strategy's edge, suggesting the results are likely noise rather than a reproducible alpha. Immediate next steps should involve expanding the backtest window to include more market cycles and increasing trade frequency. This will determine if the negative expectancy persists or if the current metrics are merely artifacts of insufficient data.

ADDITIONAL METRICS

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