LATINOS TRADING

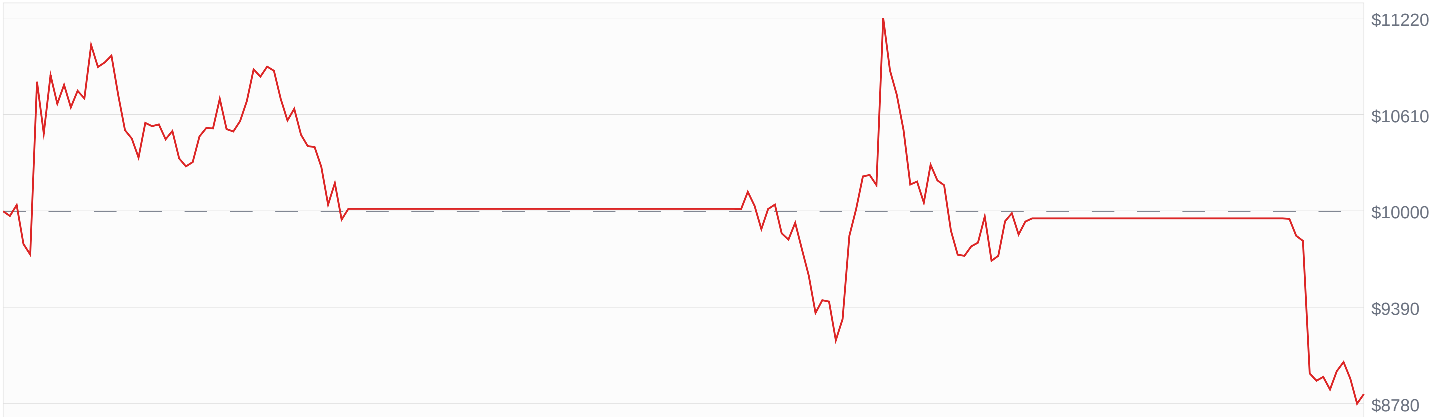
BACKTEST REPORT

Backtest #28981 · META · EVO_EVOEVOEVOE_v1694

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 strategy for META exhibits severe degradation, eroding capital by 11.62% with a negative Sharpe of -0.45 and a drawdown exceeding 21%. A win rate of 33.3% indicates structural edge failure, while the 21.75% peak drawdown suggests excessive risk exposure relative to returns. Critically, three trades provide statistically insignificant data, rendering performance metrics unreliable for live deployment. The sample size is too small to distinguish alpha from random noise, demanding immediate strategy refactoring. Focus on increasing trade frequency and tightening risk parameters before considering further optimization.

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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