LATINOS TRADING

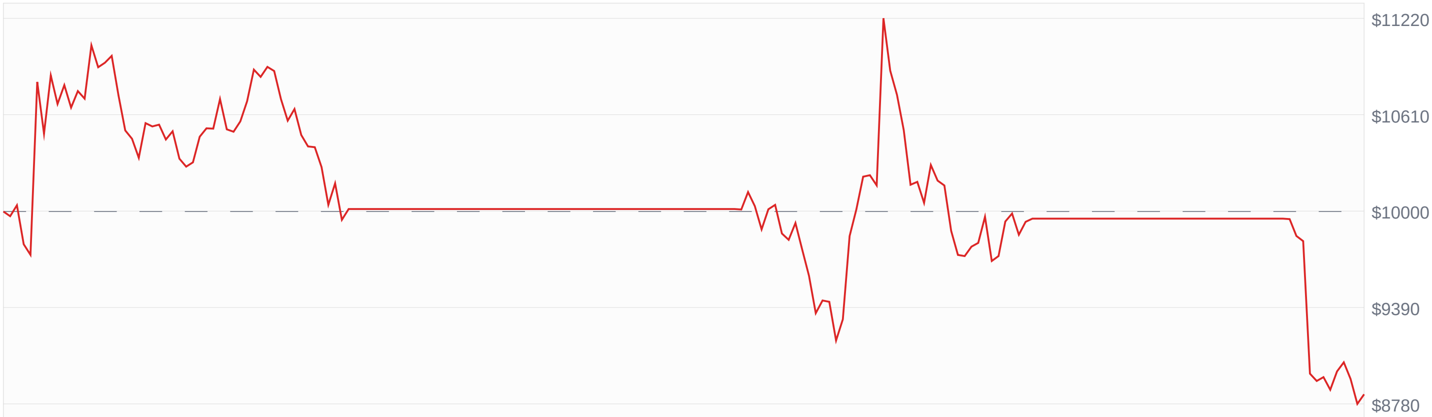
BACKTEST REPORT

Backtest #32772 · META · EVO_EVOEVOEVOE_v2070

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_v2070 strategy on META failed to generate alpha, posting an -11.62% return and a negative Sharpe ratio of -0.45 due to a catastrophic 33.3% win rate. With only three trades executed, the statistical sample is insufficient to confirm any pattern or attribute the drawdown to genuine market dynamics rather than noise. The 21.75% maximum drawdown suggests the system lacks robust risk controls during adverse price action, likely triggering premature exits or oversized positions. Given the severe underperformance and lack of statistical significance, we must reject the current parameters immediately and redesign the entry logic.

ADDITIONAL METRICS

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