LATINOS TRADING

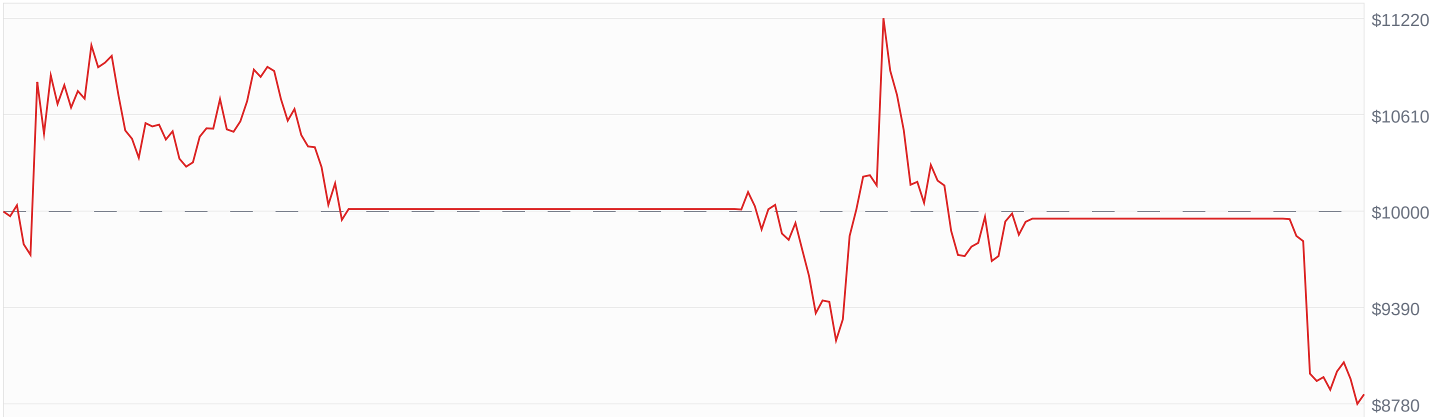
BACKTEST REPORT

Backtest #33647 · META · EVO_EVOEVOEVOE_v576

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_v576 strategy on META underperformed significantly, delivering an -11.62% ROI and a negative Sharpe ratio of -0.45. With only three trades executed, the sample size is statistically insufficient to draw reliable conclusions, rendering the 33.3% win rate and 21.75% drawdown highly volatile. The data suggests the model may be overfitting to noise rather than capturing genuine alpha in current market conditions. We must expand the backtest window to accumulate a larger trade history before considering any parameter optimization. Until then, this strategy remains in a state of high uncertainty and requires further validation.

ADDITIONAL METRICS

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