LATINOS TRADING

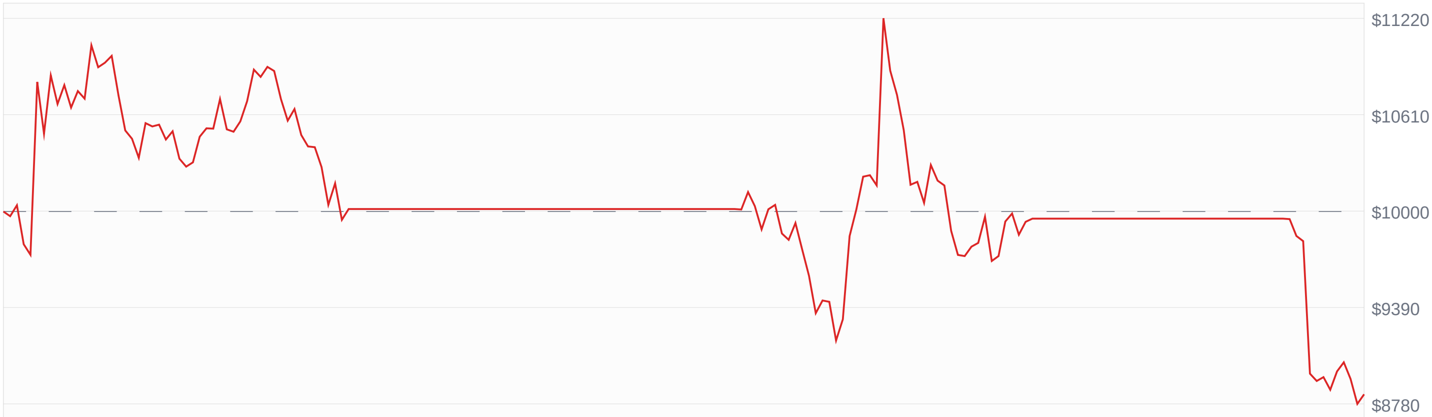
BACKTEST REPORT

Backtest #35129 · META · EVO_EVOEVOEVOE_v1858

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 backtest for META under the EVO_EVOEVOE_v1858 strategy yields a negative ROI of minus 11.62 percent with a max drawdown of 21.75 percent, indicating severe capital erosion. A win rate of only 33.3 percent across just three trades provides statistically insignificant confidence and prevents any meaningful assessment of robustness. The negative Sharpe ratio of minus 0.45 confirms that risk-adjusted returns are fundamentally poor, suggesting the strategy fails to generate consistent alpha in this environment. We must treat these results as a failure of the current parameter set rather than a stable market inefficiency. The immediate next step is to expand the sample size by re-running the backtest with a longer historical window or adjusting

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.