LATINOS TRADING

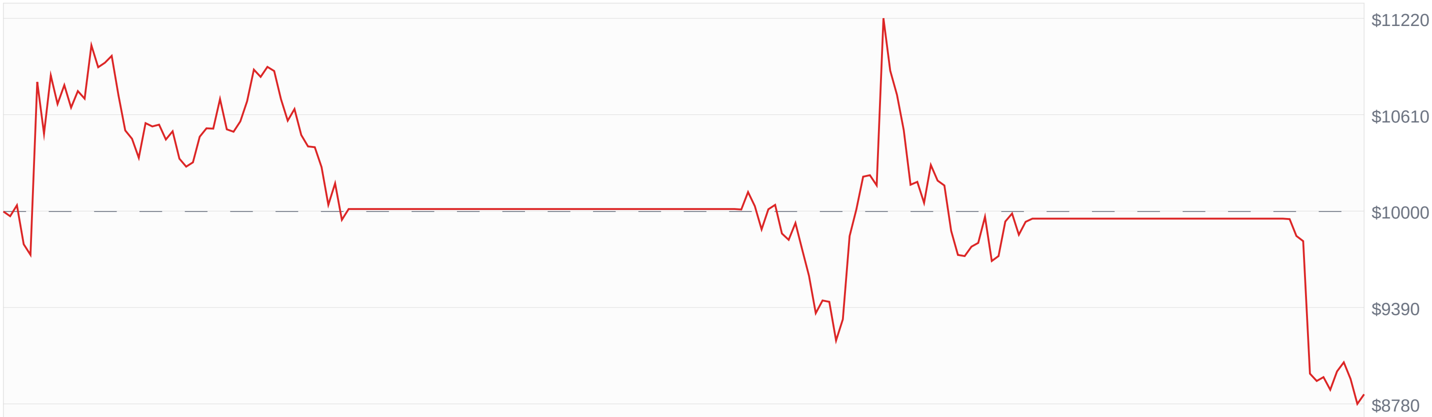
BACKTEST REPORT

Backtest #35771 · META · EVO_EVOEVOEVOE_v794

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_EVOEVOE_v794 strategy on META failed to generate alpha, delivering an -11.62% return with a negative Sharpe ratio of -0.45. With only three executed trades, the statistical sample is too small to distinguish between random noise and genuine structural flaws in the logic. The 33.3% win rate and 21.75% drawdown suggest the entry signals lack robustness and are prone to catching adverse price moves. Confidence in these results is negligible due to the high variance inherent in such a limited dataset. The immediate next step is to expand the backtest window to capture more market regimes and verify if the low trade count is a data or logic issue.

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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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.