LATINOS TRADING

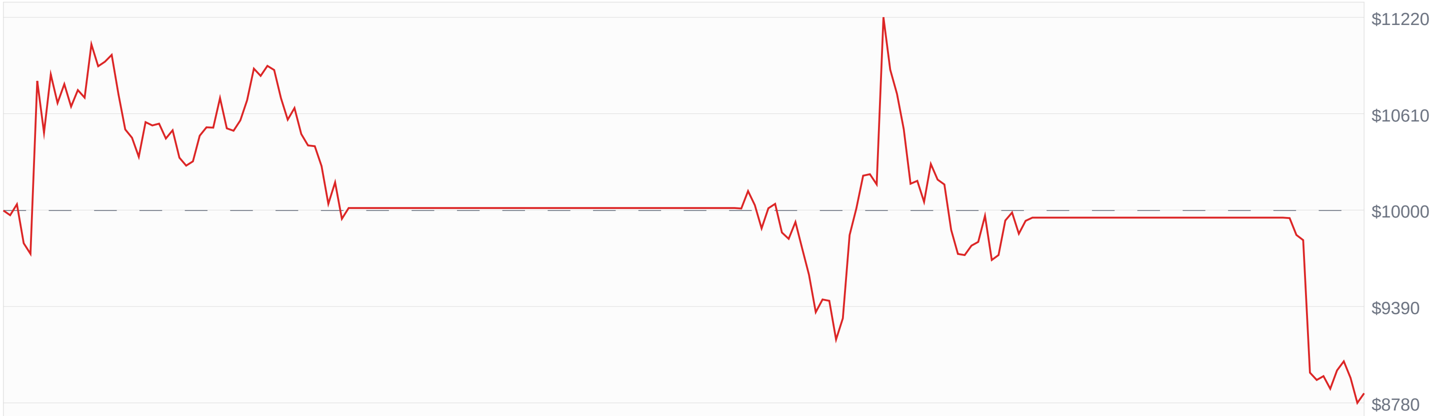
BACKTEST REPORT

Backtest #35831 · META · EVO_EVOEVOEVOE_v790

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_v790 strategy on META generated a -11.62% ROI with a Sharpe ratio of -0.45, indicating a statistically insignificant loss rather than a robust alpha signal. A win rate of 33.3% across only three trades fails to provide reliable evidence of strategy viability and suggests high sensitivity to noise or outliers. The 21.75% maximum drawdown further highlights severe capital erosion risk that would likely breach institutional risk limits. Given the minimal sample size, any apparent pattern is indistinguishable from random chance, rendering the results non-actionable. The next logical step is to expand the backtest window or reduce position volatility to gather sufficient data points for a meaningful statistical evaluation.

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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