LATINOS TRADING

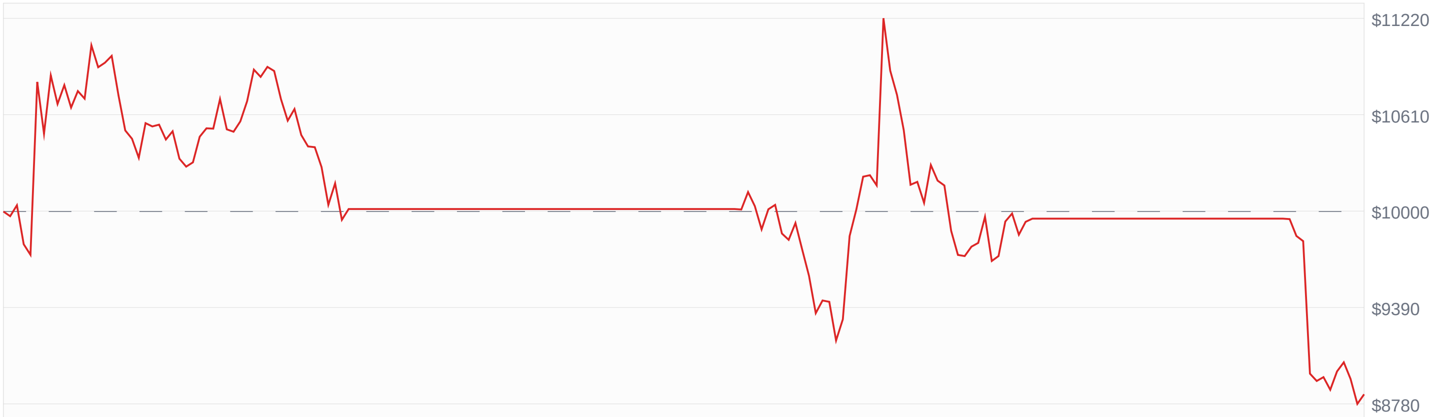
BACKTEST REPORT

Backtest #37412 · META · EVO_EVOEVOEVOE_v2046

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_v2046 strategy on META failed, recording an ROI of minus 11.62 percent and a negative Sharpe of minus 0.45. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3 percent win rate and 21.75 percent maximum drawdown unreliable indicators of performance. The strategy lacks the robustness required for institutional capital, as it cannot sustain drawdowns above 20 percent while generating alpha. We must expand the backtest window or adjust entry filters to validate the logic before any real deployment. Re-running the simulation with increased position sizing sensitivity will clarify whether the failure stems from parameter fragility or inherent market mismatch.

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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