LATINOS TRADING

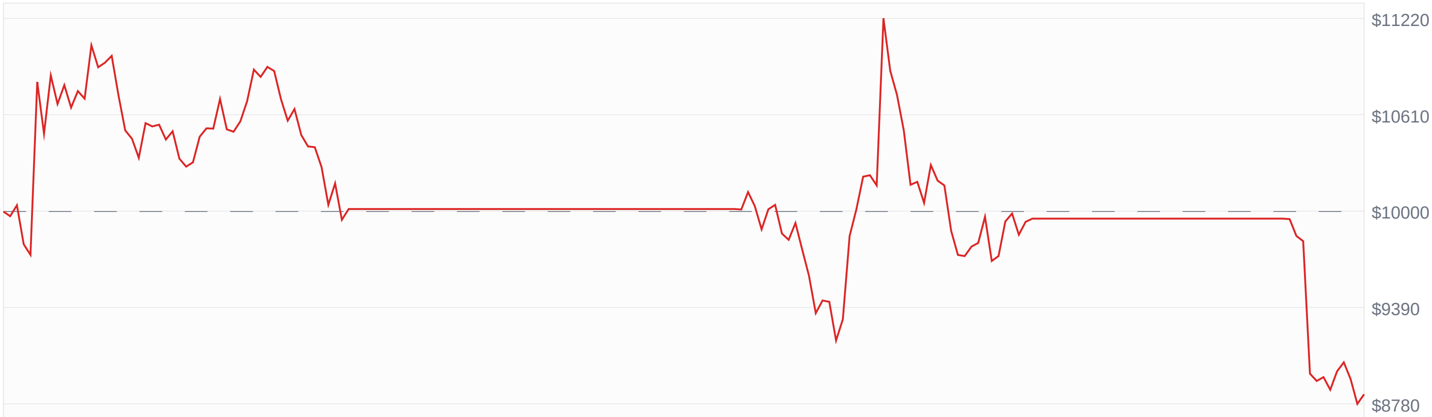
BACKTEST REPORT

Backtest #37478 · META · EVO_EVOEVOEVOE_v773

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_v773 backtest on META shows a critical failure with a negative Sharpe ratio and severe drawdown, driven by an insufficient sample size of only three trades. A win rate of 33.3% confirms the strategy lacks statistical validity and is currently unable to navigate market volatility effectively. The -11.62% ROI indicates a significant loss of capital, making the approach unsustainable for institutional deployment at present. We must reject this logic immediately and pivot to a higher-frequency strategy or stricter entry filters to improve sample depth. No further capital should be allocated to this iteration until a robust backtest with at least 100 trades demonstrates positive expectancy.

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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