LATINOS TRADING

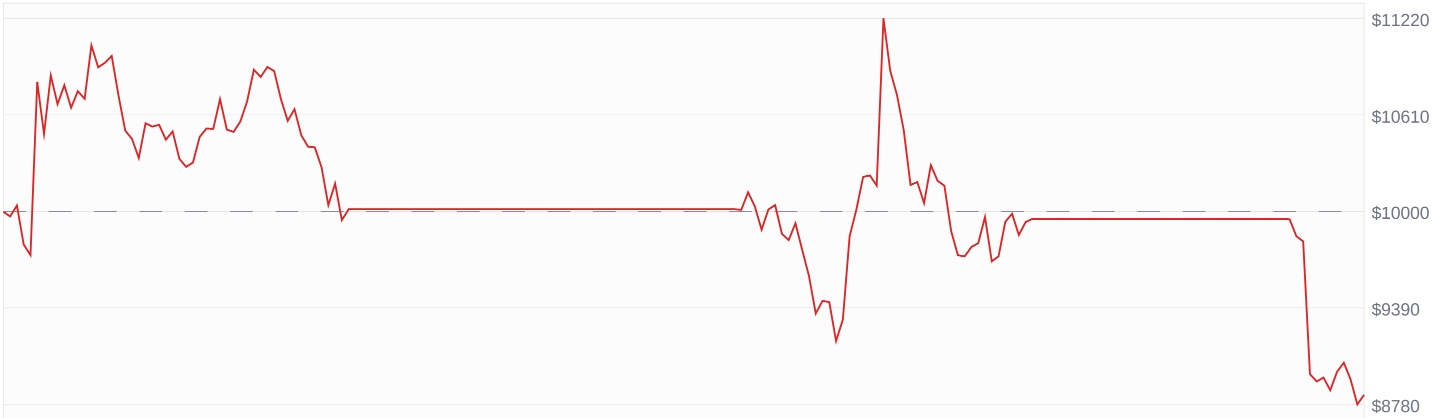
BACKTEST REPORT

Backtest #38430 · META · EVO_EVOEVOEVOE_v524

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_v524 strategy generated significant losses on META with a negative Sharpe ratio and a sharp 21.75% drawdown across merely three trades, indicating severe overfitting or parameter instability rather than genuine edge. The 33.3% win rate confirms that the majority of entries were unprofitable, rendering the negative ROI a reliable signal of structural failure rather than market noise. With such a tiny sample size, the statistical confidence in any conclusion is nonexistent, and the equity curve offers no evidence of robustness against different market regimes. The immediate next step is to expand the backtest window to include diverse volatility environments before attempting to deploy live capital.

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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