

LATINOS TRADING

BACKTEST REPORT

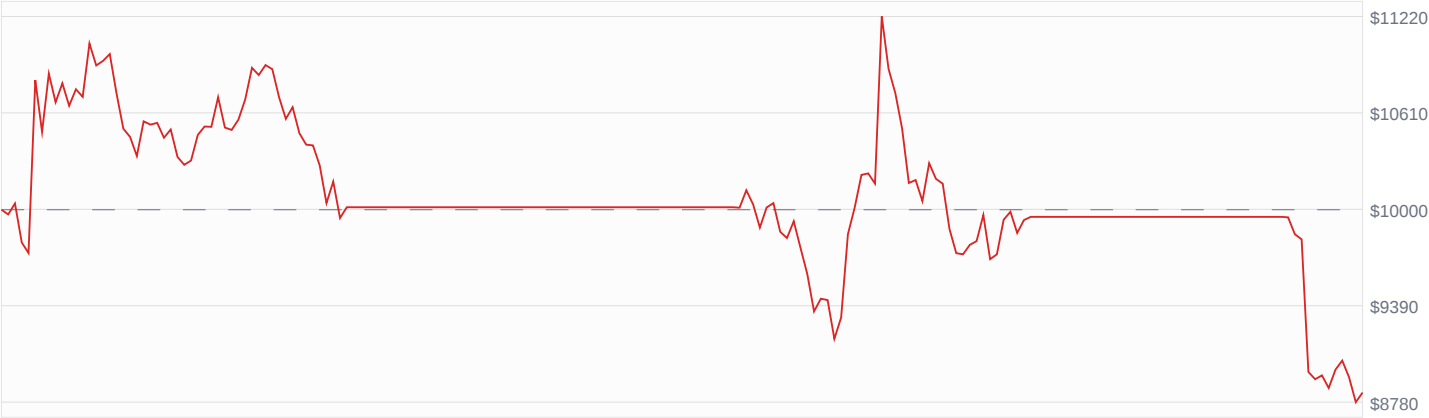


Backtest #38431 · META · EVO_EVOEVOE_v524

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 failed on META with a -11.62% loss and -0.45 Sharpe, driven by a 33.3% win rate across only three trades. The 21.75% drawdown indicates excessive exposure without sufficient capital preservation, rendering the sample size statistically insignificant. Confidence in this outcome is negligible due to the lack of data points required for robust regime analysis. Re-optimizing entry thresholds and enforcing tighter stop-loss logic are mandatory before re-deployment.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31