LATINOS TRADING

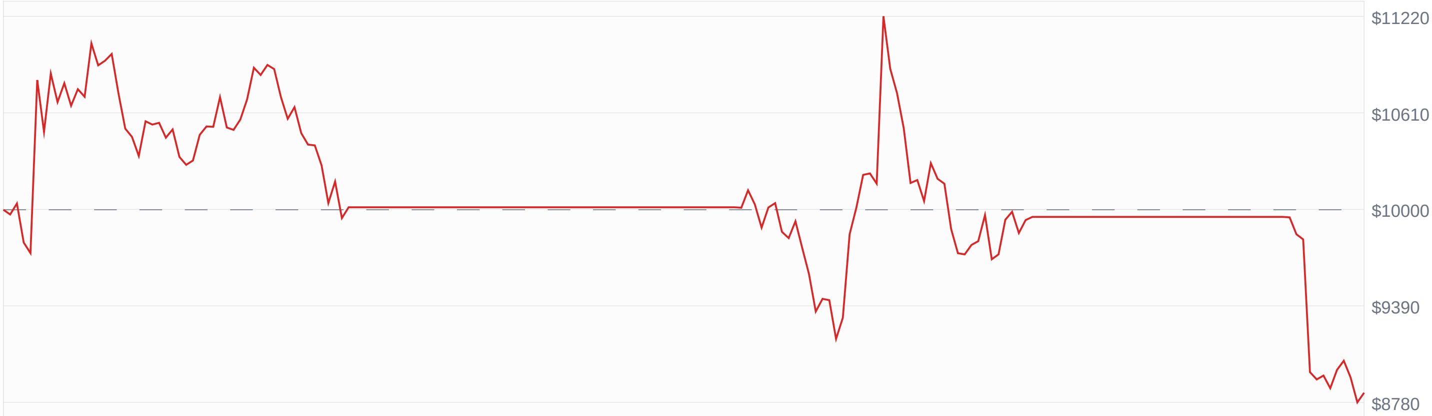
BACKTEST REPORT

Backtest #38507 · META · EVO_EVOEVOEVOE_v562

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_v562 strategy on META underperformed significantly, returning -11.62% with a negative Sharpe ratio of -0.45 due to excessive drawdowns exceeding 21%. Such a small sample of only three trades provides negligible statistical confidence, rendering the 33.3% win rate unrepresentative of true strategy viability. The high volatility suggests the entry logic failed to account for recent market structure shifts or requires stricter stop-loss parameters to preserve capital. We must expand the backtest window to capture more market regimes before deploying any live capital to this configuration.

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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