LATINOS TRADING

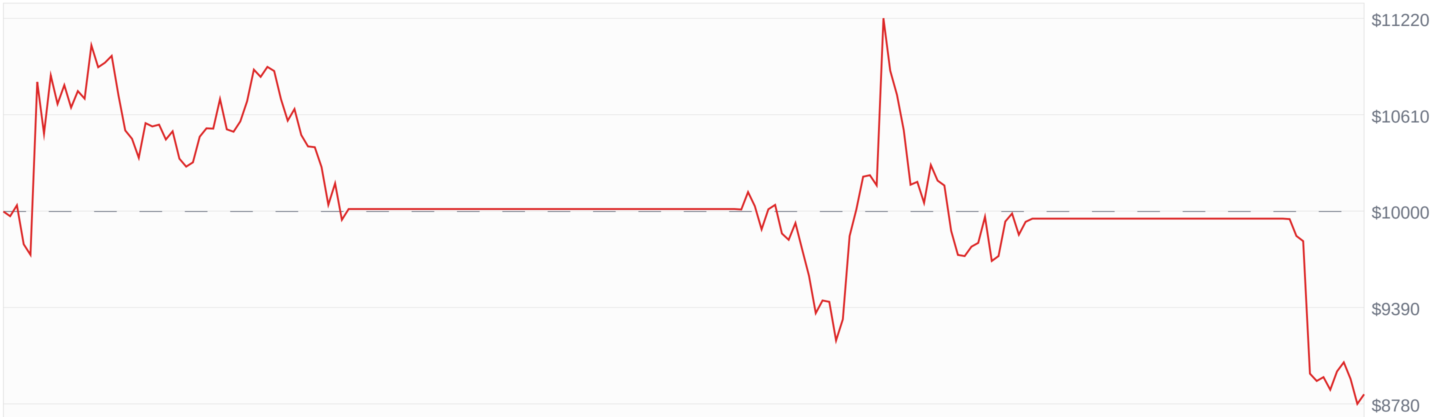
BACKTEST REPORT

Backtest #38711 · META · EVO_EVOEVOEVOE_v655

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_v655 backtest on META reveals a severe underperformance with a -11.62% ROI and a negative Sharpe of -0.45, indicating the strategy fails to generate risk-adjusted returns. With only three trades executed, the 33.3% win rate and 21.75% maximum drawdown lack statistical significance, rendering these metrics unreliable for live deployment. The strategy appears to be overfit to a narrow price range or suffering from regime mismatch in the current market environment. Before considering any modifications, you must expand the sample size by running a robust walk-forward analysis across multiple market regimes. Proceeding with live capital is premature given the extremely high sample size risk and negative risk profile.

ADDITIONAL METRICS

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