LATINOS TRADING

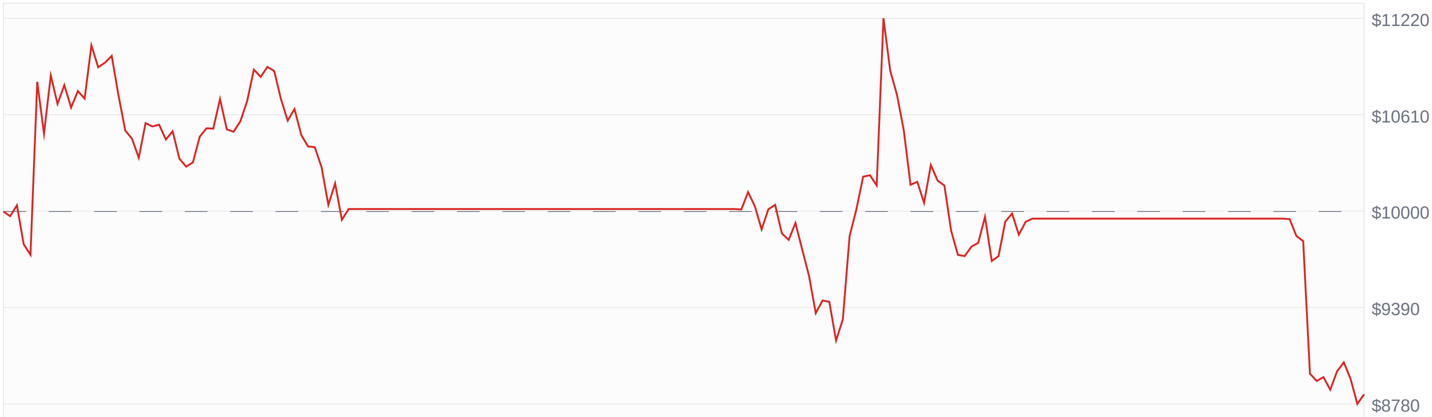
BACKTEST REPORT

Backtest #40064 · META · EVO_EVOEVOEVOE_v1893

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_v1893 backtest on META is statistically insignificant due to only three trades, rendering the -11.62% drawdown and negative Sharpe ratio unreliable indicators of future performance. The strategy failed to generate alpha, suffering a 21.75% peak-to-trough decline while winning merely one-third of its entries, which suggests overfitting to noise or a fundamental regime mismatch. Given the extreme sample size and poor risk-adjusted metrics, any conclusion drawn here lacks empirical validity and should not inform live capital allocation. A prudent next step is to pause deployment and re-architect the logic to incorporate stricter volatility filters before re-testing on a broader dataset.

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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