LATINOS TRADING

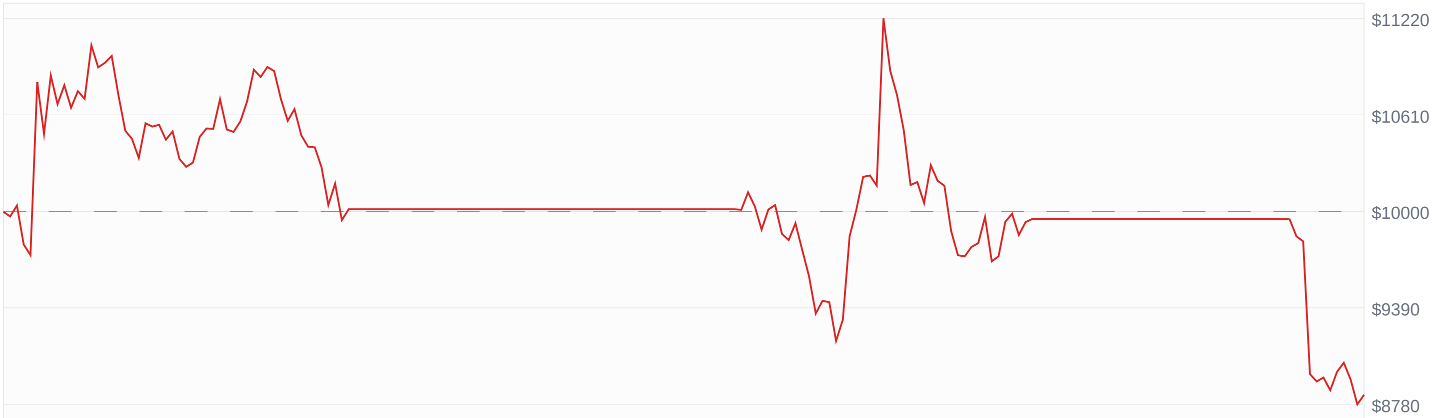
BACKTEST REPORT

Backtest #44243 · META · EVO_EVOEVOEVOE_v2068

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_v2068 backtest on META generated an -11.62% ROI with a -0.45 Sharpe ratio, indicating a severe strategy failure on this sample. With only 3 total trades, a 33.3% win rate and 21.75% maximum drawdown are statistically insignificant and likely reflect overfitting or random noise rather than exploitable alpha. The limited trade count prevents meaningful risk assessment, making it impossible to distinguish between structural flaws and temporary market conditions. Consequently, the strategy lacks the robustness required for institutional deployment or real capital allocation. The immediate next step is to expand the backtest horizon to at least 500 trades to validate whether the negative expectancy persists across different

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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