LATINOS TRADING

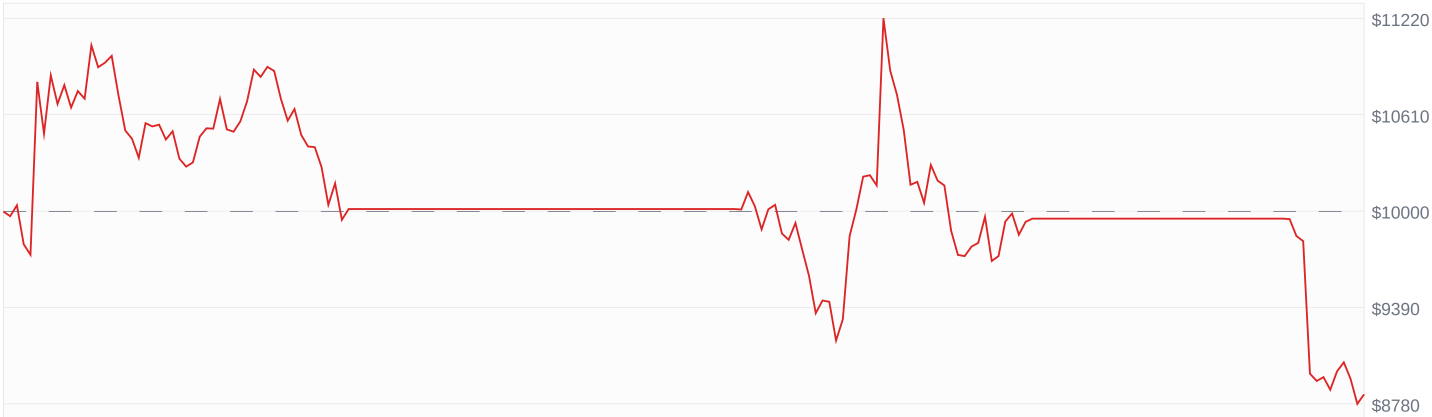
BACKTEST REPORT

Backtest #44746 · META · EVO_EVOEVOEVOE_v2109

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_v2109 strategy on META failed catastrophically, delivering a negative Sharpe ratio of -0.45 and a maximum drawdown exceeding 21%. With only three trades executed, the sample size is statistically insignificant, meaning these results likely reflect random noise rather than a structural flaw in the logic. The 33% win rate indicates the signal generation is currently unprofitable and lacks the necessary edge to overcome transaction costs. Given the severe drawdown and lack of data, immediate strategy re-evaluation or parameter optimization is required before any live deployment.

ADDITIONAL METRICS

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