LATINOS TRADING

BACKTEST REPORT

Backtest #47090 · META · EVO_EVOEVOEVOE_v562

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v562 backtest on META yielded a catastrophic -17.5% loss, driven entirely by a single failed trade with zero wins and a severe 33.28% drawdown. Statistical significance is impossible with only three trades, rendering the Sharpe ratio of -0.85 meaningless for portfolio allocation decisions. The strategy failed to filter volatility or define clear exit conditions, exposing capital to unchecked downside risk. We must immediately retest this logic with expanded walk-forward analysis to validate parameters before any live deployment.

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**

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