LATINOS TRADING

BACKTEST REPORT

Backtest #48952 · META · EVO_EVOEVOEVOE_v2301

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_v2301 strategy failed catastrophically on META, delivering a -17.5% ROI with a zero win rate and a 33.28% drawdown across merely three trades. The Sharpe ratio of -0.85 confirms that the position sizing or entry logic was fundamentally misaligned with the asset's volatility regime during this specific test window. With such a minuscule sample size, statistical noise dominates the signal, rendering the results anecdotal rather than predictive of future performance. Immediate action requires pausing the strategy, reviewing the exact entry and exit timestamps of those three losses, and stress-testing the logic against a broader historical dataset before re-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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