LATINOS TRADING

BACKTEST REPORT

Backtest #51381 · META · EVO_EVOEVOEVOE_v639

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_v639 strategy failed catastrophically on META, yielding a 17.5% loss across a statistically insignificant sample of three trades with zero wins. A maximum drawdown of 33.28% and a negative Sharpe ratio of 0.85 indicate severe underperformance and high risk exposure during the test period. Given the extremely low trade count, any observed metrics lack statistical confidence and do not reliably predict future performance. The strategy logic requires immediate parameter review or a complete overhaul before redeployment. We must re-run the simulation with tighter filters or adjust entry thresholds to validate viability.

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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