LATINOS TRADING

BACKTEST REPORT

Backtest #51867 · META · EVO_EVOEVOEVOE_v687

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_v687 backtest on META is a total failure, delivering negative returns and zero wins across only three trades, which renders the statistics statistically insignificant. A maximum drawdown of 33.28% with a negative Sharpe ratio indicates the strategy aggressively lost capital without any risk-adjusted edge. We cannot validate the logic given such a tiny sample size, and the current parameters are clearly misaligned with META's volatility. The immediate next step is to either discard the strategy or drastically reduce position sizing while expanding the backtest window to gather meaningful data.

ADDITIONAL METRICS

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