LATINOS TRADING

BACKTEST REPORT

Backtest #52011 · META · EVO_EVOEVOEVOE_v749

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 backtest on META for the EVO_EVOEVOE_v749 strategy is unequivocally unprofitable, registering a -17.5% return with zero winning trades. A -0.85 Sharpe ratio and a 33.28% maximum drawdown indicate severe risk exposure, while the single-sample dataset of just three trades renders any statistical inference unreliable. The strategy failed to capture any positive momentum, resulting in a final capital erosion to $8,249.99. Given this insufficient data volume, we cannot validate the logic without further optimization. The next step is to run a broader parameter sweep on META or pivot to a different asset class to gather statistically significant results.

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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