LATINOS TRADING

BACKTEST REPORT

Backtest #53848 · META · EVO_EVOEVOEVOE_v1927

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_EVOEVOEVOE_v1927 backtest on META resulted in a -17.50% loss with a zero win rate across only three trades, rendering the Sharpe ratio of -0.85 statistically insignificant due to the extremely low sample size. The strategy failed to preserve capital, suffering a maximum drawdown of 33.28% while executing no profitable positions during the simulated period. Such a limited dataset cannot validate the robustness of the signal logic, making any performance conclusion premature and highly vulnerable to overfitting. The immediate next step is to run an out-of-sample test on a wider historical window to assess whether the strategy parameters require recalibration or should be discarded entirely.

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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