LATINOS TRADING

BACKTEST REPORT

Backtest #47597 · 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_EVOEVOEVOE_v687 strategy on META failed catastrophically, delivering a -17.50% ROI with three consecutive losses and zero winning trades. A Sharpe ratio of -0.85 and a 33.28% maximum drawdown confirm the approach is currently generating pure noise rather than alpha. With only three trades executed, statistical significance is nonexistent, rendering any conclusion about strategy robustness invalid. The next logical step is to backtest this logic on a longer historical dataset to identify specific market regimes where it might show edge. Until sample size increases, this configuration remains fundamentally broken and should be paused immediately.

ADDITIONAL METRICS

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

Generated 2026-09-01T10:04:54Z · latinostrading.com