LATINOS TRADING

BACKTEST REPORT

Backtest #47853 · 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 EVO_EVOEVOE_v749 strategy on META failed catastrophically, delivering a -17.50% return with zero winning trades and a severe 33.28% drawdown. Such a negative Sharpe ratio of -0.85, driven by only three trades, indicates a statistically meaningless sample size that renders any conclusion unreliable. The strategy appears overfitted or fundamentally misaligned with current META volatility, requiring immediate parameter review before live deployment. We must run a longer backtest or adjust entry thresholds to validate if the logic holds across broader market conditions.

ADDITIONAL METRICS

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