LATINOS TRADING

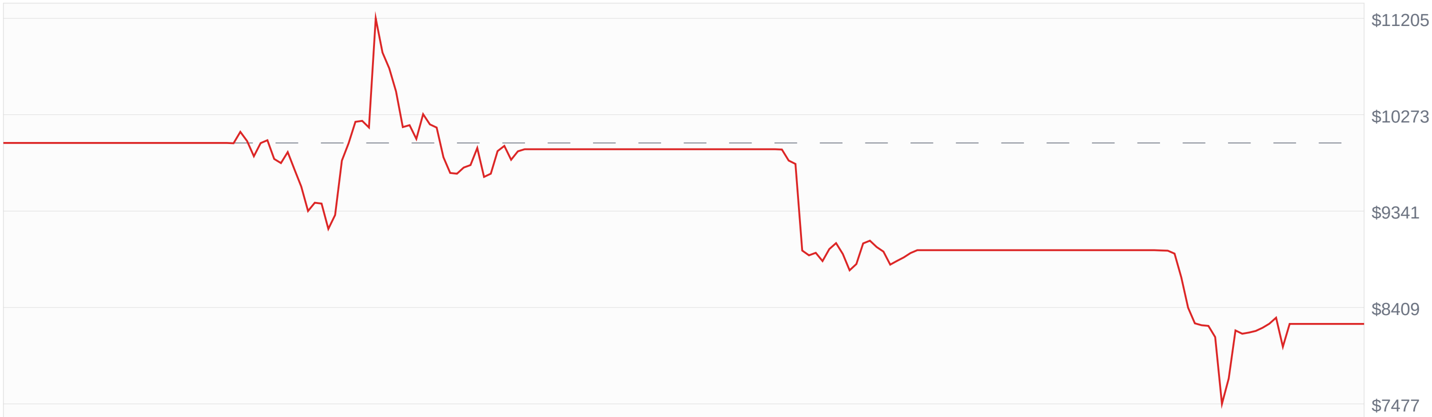
BACKTEST REPORT

Backtest #53670 · META · EVO_EVOEVOEVOE_v2321

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_v2321 strategy failed catastrophically on META, recording zero winning trades and a maximum drawdown exceeding 33%. With only three executed trades, the statistical signal is negligible and cannot support any meaningful conclusion regarding the strategy's viability. The resulting negative Sharpe ratio of -0.85 indicates that losses were not mitigated by any form of effective risk management. Consequently, this configuration is statistically invalid for live deployment and requires immediate parameter optimization to reduce volatility.

ADDITIONAL METRICS

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

Generated 2026-09-02T22:11:11Z · latinostrading.com