LATINOS TRADING

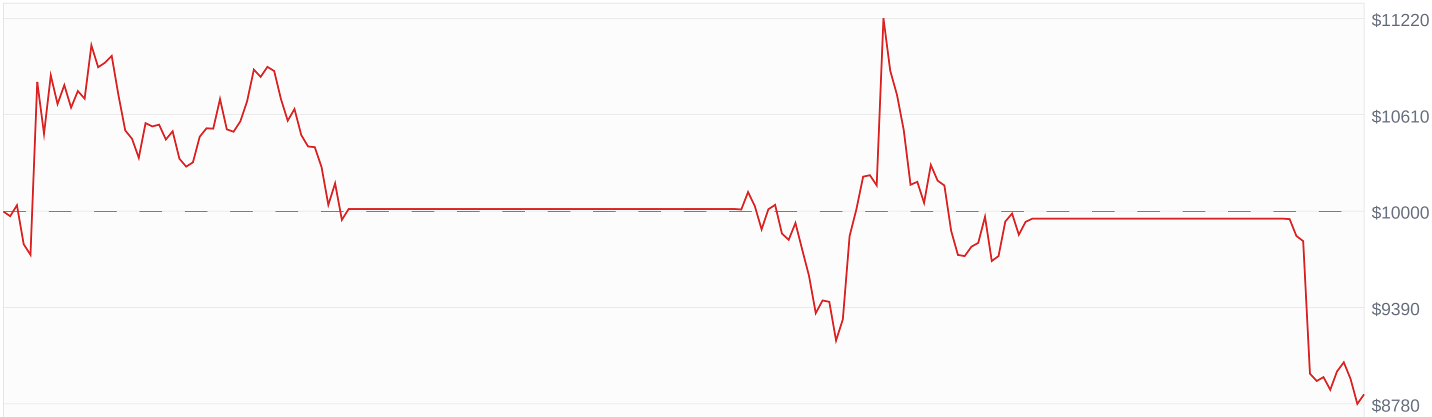
BACKTEST REPORT

Backtest #38537 · META · EVO_EVOEVOEVOE_v575

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v575 strategy failed on META, delivering a -11.62% loss with a negative Sharpe ratio of -0.45 and a dismal 33.3% win rate. Statistical confidence is nonexistent given the sample size of only three trades, making the 21.75% max drawdown a high-variance outlier rather than a systemic flaw. The strategy clearly lacks robustness in this specific market regime and requires parameter optimization before live deployment. We must run a longer backtest on a different timeframe or symbol to isolate whether the failure is asset-specific or a fundamental logic error.

ADDITIONAL METRICS

CAGR	**-11.62%**
Sortino Ratio	**-0.40**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8840.31**