LATINOS TRADING

BACKTEST REPORT

Backtest #46495 · META · EVO_EVOEVOEVOE_v2403

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_v2403 strategy on META failed catastrophically with a zero percent win rate across only three trades, resulting in a -17.50% return and a maximum drawdown of 33.28%. Such a limited sample size renders the negative Sharpe ratio of -0.85 statistically insignificant and unrepresentative of the strategy's true risk profile. The absence of any winning trades suggests a critical flaw in entry logic or an inability to filter invalid market conditions for this specific asset. Before deploying capital, we must expand the backtest window and increase trade frequency to achieve statistical relevance and validate signal robustness.

ADDITIONAL METRICS

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