LATINOS TRADING

BACKTEST REPORT

Backtest #47360 · META · EVO_EVOEVOEVOE_v639

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

This backtest for META under EVO_EVOEVOE_v639 failed catastrophically, recording a -17.50% return and zero wins across just three trades. The strategy suffered a severe 33.28% drawdown with a negative Sharpe ratio of -0.85, indicating the edge was nonexistent rather than flawed. Such a tiny sample size of three trades provides no statistical confidence, rendering any apparent pattern anecdotal and meaningless. Without live market data to validate parameters, the current logic cannot be trusted for deployment. The immediate next step is to run a broader parameter sweep across different volatility regimes to identify a more robust entry condition.

ADDITIONAL METRICS

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