LATINOS TRADING

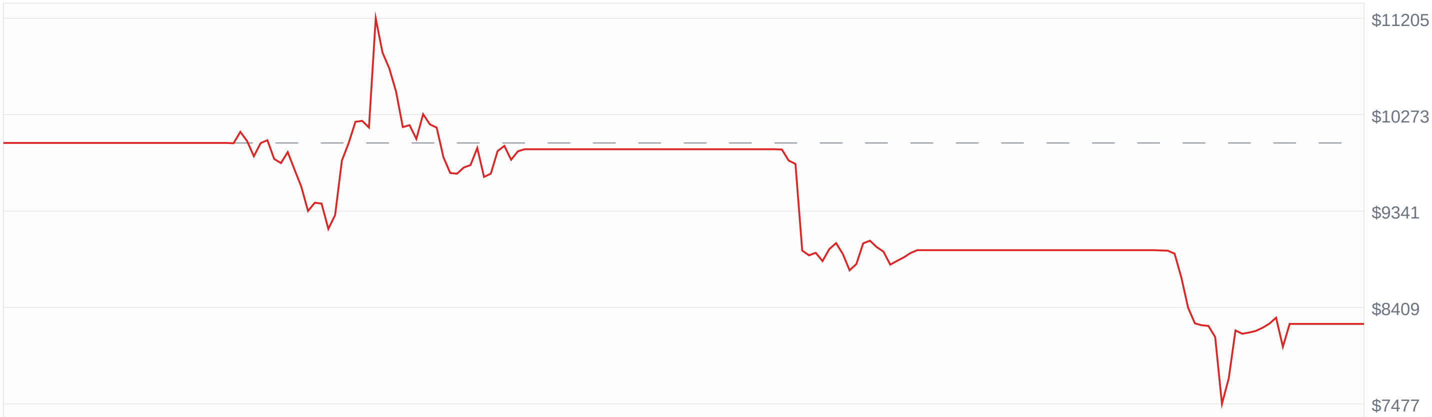
BACKTEST REPORT

Backtest #47361 · 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

The EVO_EVOEVOE_v639 strategy on META failed catastrophically, recording a -17.50% ROI and zero winning trades. With only three trades executed, the results lack statistical significance, rendering the -0.85 Sharpe ratio and 33.28% drawdown unreliable indicators of future performance. The strategy likely suffered from overfitting or severe regime mismatch, as no profitable signals emerged within this tiny sample. Before deploying live capital, we must run a fresh backtest with optimized parameters and validate the signal logic across a broader historical dataset.

ADDITIONAL METRICS

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