LATINOS TRADING

BACKTEST REPORT

Backtest #49623 · META · EVO_EVOEVOEVOE_v524

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_v524 strategy on META generated a severe loss of 17.5% with a zero win rate, exposing critical flaws in its entry logic given only three executed trades. The -0.85 Sharpe ratio and 33.28% maximum drawdown indicate that the strategy failed to navigate volatility, likely due to overfitting on a sample size too small to support statistical confidence. With such limited transaction history, the observed performance is highly volatile and unreliable as a proxy for future live returns. A concrete next step is to retest the strategy with adjusted stop-loss parameters or a longer lookback period to validate whether the signal logic remains robust across different market regimes. Investors should treat these results as a failure signal

ADDITIONAL METRICS

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

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