LATINOS TRADING

BACKTEST REPORT

Backtest #49639 · META · EVO_EVOEVOEVOE_v575

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_v575 strategy on META failed catastrophically, generating zero winning trades and eroding capital by 17.5% with a severe 33.28% drawdown. With only three trades executed, the statistical sample is too small to draw any confident conclusions about the strategy's true performance or risk profile. The negative Sharpe ratio of -0.85 confirms that the strategy systematically underperformed the baseline, suggesting the entry logic is fundamentally flawed for this asset. Immediate next steps involve pausing the deployment and backtesting alternative parameters or switching to a different asset class to validate the core signal. This result indicates the need for a complete strategy overhaul rather than minor tuning.

ADDITIONAL METRICS

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