LATINOS TRADING

BACKTEST REPORT

Backtest #49768 · META · EVO_EVOEVOEVOE_v2285

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_v2285 strategy failed catastrophically on META, recording a -17.50% return with zero wins and a -0.85 Sharpe ratio across only three trades. Such a tiny sample size provides no statistical confidence that the strategy is flawed rather than simply unlucky, yet the 33.28% maximum drawdown suggests severe undercapitalization or poor stop-loss placement. The strategy lacks robustness as it could not adapt to the specific market regime of META during this test window. Before redeploying any capital, you must widen the backtest range to include different market conditions and stress-test entry logic against extreme volatility.

ADDITIONAL METRICS

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