LATINOS TRADING

BACKTEST REPORT

Backtest #51755 · 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 failed catastrophically, generating zero wins and a 33.28% drawdown across merely three trades, rendering the -17.50% ROI statistically insignificant and Sharpe ratio of -0.85 deeply concerning. Such a minimal sample size precludes any reliable assessment of alpha generation or risk parameters, as the results reflect a single outlier event rather than a robust market inefficiency. Consequently, this approach lacks the statistical confidence required for institutional deployment and must be discarded without further iteration. The immediate next step is to revert to the original v524 configuration parameters or abandon the strategy entirely to prevent further capital erosion.

ADDITIONAL METRICS

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