LATINOS TRADING

BACKTEST REPORT

Backtest #56303 · META · EVO_EVOEVOEVOE_v562

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_v562 strategy on META is a statistical failure, registering zero winning trades and a catastrophic 33.28% drawdown. With only three executed trades, the sample size is insufficient to generate reliable p-values or validate any alpha signal. A negative Sharpe ratio of -0.85 confirms that the strategy generated returns significantly worse than a risk-free asset during this simulation. The failure to capitalize on any setup suggests the entry logic requires immediate parameter re-optimization or a fundamental rule change. Before redeploying capital, a rigorous walk-forward analysis is required to ensure robustness against overfitting.

ADDITIONAL METRICS

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