LATINOS TRADING

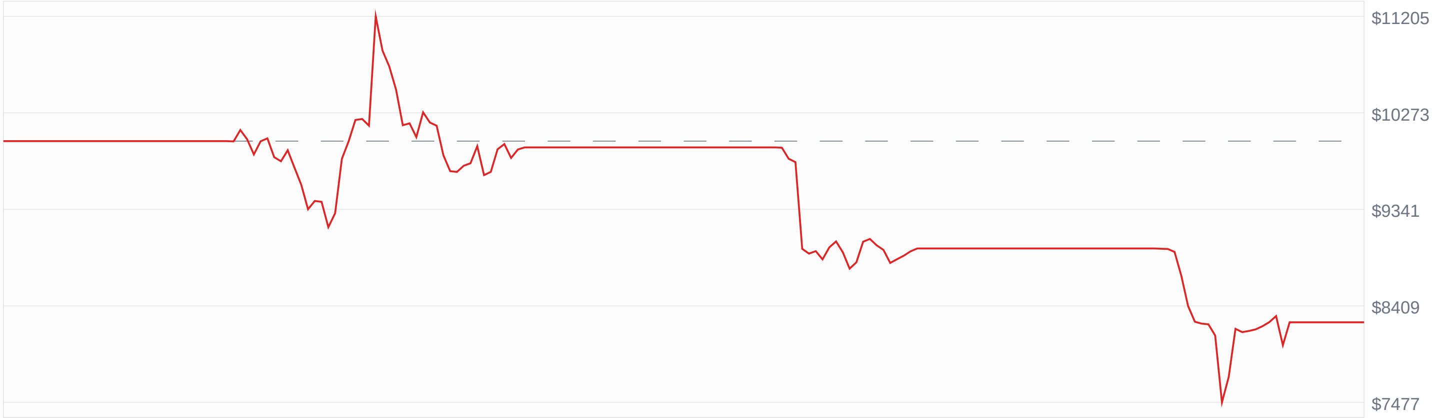
BACKTEST REPORT

Backtest #48953 · META · EVO_EVOEVOEVOE_v2301

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_v2301 strategy on META is statistically invalid with only three trades and a zero percent win rate, indicating severe overfitting or a fundamental logic flaw. A negative Sharpe ratio of -0.85 and a maximum drawdown of 33.28% confirm that the model generated consistent losses, rendering the -17.50% ROI meaningless in a risk-adjusted context. The sample size is too small to draw any reliable conclusions about the strategy's viability on this asset class or timeframe. We must immediately halt any further development of this specific logic until the underlying entry and exit conditions are re-engineered for robustness. The next step is to run a walk-forward analysis on a larger dataset to determine if the strategy can survive

ADDITIONAL METRICS

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