LATINOS TRADING

BACKTEST REPORT

Backtest #51771 · 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 with zero winning trades, resulting in a severe -33.28% drawdown and a negative Sharpe ratio of -0.85. Such an extreme outcome from only three trades indicates statistically insignificant results and high model overfitting rather than genuine market insight. The strategy completely missed the market direction, suggesting the entry logic or stop-loss placement was fundamentally flawed for this specific timeframe. I recommend immediately pausing this configuration and backtesting a simplified version with wider stops to filter out noise. Until the sample size increases to provide statistical confidence, this approach is not viable for live deployment.

ADDITIONAL METRICS

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

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