LATINOS TRADING

BACKTEST REPORT

Backtest #55593 · META · EVO_EVOEVOEVOE_v2106

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_v2106 backtest on META is a total failure, showing zero winning trades and a severe 33.28% drawdown driven by just three executions. A negative Sharpe ratio of -0.85 and -17.50% ROI indicate the strategy actively lost money with no statistical confidence. The extremely low trade count renders any performance metrics meaningless and exposes the model to massive overfitting risks. Immediate next steps involve halting the strategy and conducting a fundamental review of its entry logic before re-testing on broader datasets.

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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