LATINOS TRADING

BACKTEST REPORT

Backtest #48951 · 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 backtest on META is statistically invalid due to only three trades and zero wins, rendering the -17.5% drawdown meaningless. The negative Sharpe ratio of -0.85 confirms a net loss without any profitable signals, indicating a fundamental flaw in the entry logic. This sample size offers no confidence that the strategy will perform better or worse in live markets. We must discard this configuration and immediately re-evaluate the signal generation rules before risking capital. The next step is to run a new backtest with adjusted parameters to ensure at least a 20% win rate threshold is met.

ADDITIONAL METRICS

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