LATINOS TRADING

BACKTEST REPORT

Backtest #51021 · META · EVO_EVOEVOEVOG_v498

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_EVOEVOEVOG_v498 backtest on META yields a catastrophic -17.50% return with a 0.0% win rate, indicating the strategy failed across all three executed trades. A maximum drawdown of 33.28% combined with a negative Sharpe ratio of -0.85 suggests severe risk exposure and lack of alpha generation during the simulated period. With only three trades recorded, statistical confidence is negligible, making any performance metrics unreliable for production deployment. The next step is to audit the signal logic for overfitting or data leakage before re-running with stricter filters or abandoning the approach entirely.

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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