LATINOS TRADING

BACKTEST REPORT

Backtest #50990 · META · EVO_EVOEVOEVOG_v475

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_v475 backtest on META is a distinct failure, showing zero winning trades and a negative Sharpe ratio of -0.85. With only three executed trades, the results lack statistical significance and are likely overfit to a specific noise sequence rather than a robust market edge. The severe 33.28% drawdown combined with a -17.50% ROI indicates a complete breakdown of risk parameters under real market stress. We must immediately re-examine the entry logic against current volatility regimes before any parameter optimization is attempted.

ADDITIONAL METRICS

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

Generated 2026-09-01T14:37:44Z · latinostrading.com