LATINOS TRADING

BACKTEST REPORT

Backtest #46898 · 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 strategy on META failed catastrophically, registering a 17.5% loss with zero winning trades. A Sharpe ratio of -0.85 and a 33.28% maximum drawdown indicate severe underperformance and excessive risk exposure relative to returns. With only three trades executed, the sample size is statistically negligible, rendering any performance metrics unreliable for live deployment. The strategy likely suffered from overfitting or a severe regime mismatch during the backtest period. The immediate next step is to run a walk-forward analysis to validate parameters across different market regimes before considering any re-implementation.

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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