LATINOS TRADING

BACKTEST REPORT

Backtest #51299 · META · EVO_EVOEVOEVOE_v822

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_v822 strategy on META failed catastrophically, generating zero winning trades and a 33.28% maximum drawdown despite minimal market exposure. With only three trades executed, the statistical significance is negligible and the negative Sharpe ratio of -0.85 confirms a severe lack of risk-adjusted performance. The complete inability to identify profitable entries suggests the current logic is fundamentally misaligned with META's volatility regime. Immediate recalibration of entry filters is required before any live deployment, as the current parameters offer no edge.

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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