LATINOS TRADING

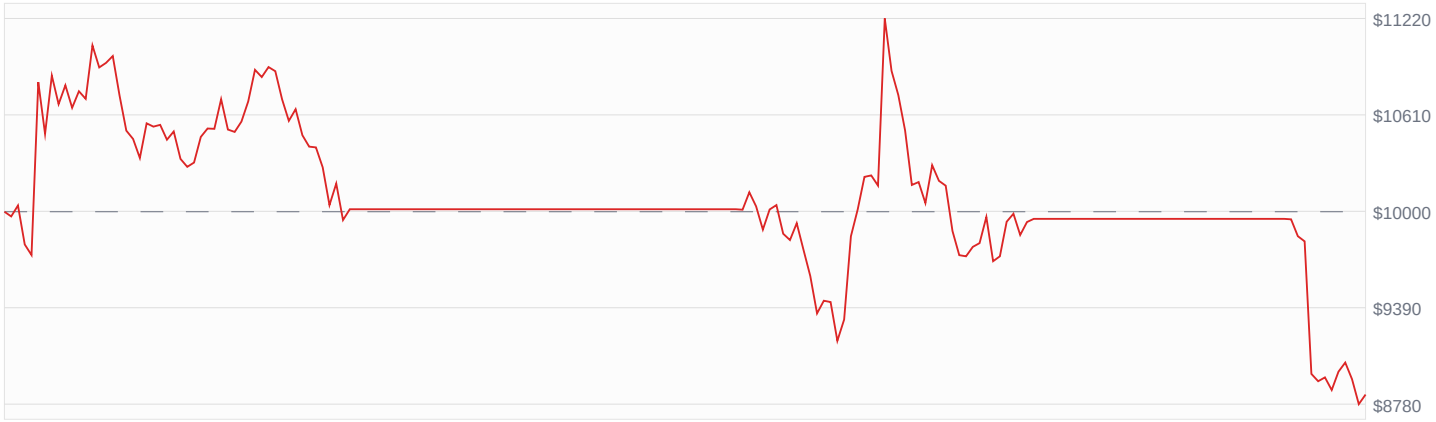
BACKTEST REPORT

Backtest #33145 · META · EVO_EVOWEBIDEA_v180

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v180 backtest on META is statistically insignificant due to only three trades, rendering the -11.62% ROI and -0.45 Sharpe ratio unreliable indicators of true performance. The strategy failed to generate positive alpha, suffering a 21.75% maximum drawdown while executing a mere 33.3% win rate. Given the sample size, these metrics likely reflect random noise rather than systematic strategy flaws. We must increase the simulation horizon or adjust parameters to gather sufficient data points before drawing firm conclusions. Next, re-run the backtest with a wider parameter grid to validate if this poor performance is an anomaly or a persistent characteristic.

ADDITIONAL METRICS

CAGR	**-11.62%**
Sortino Ratio	**-0.40**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8840.31**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.