LATINOS TRADING

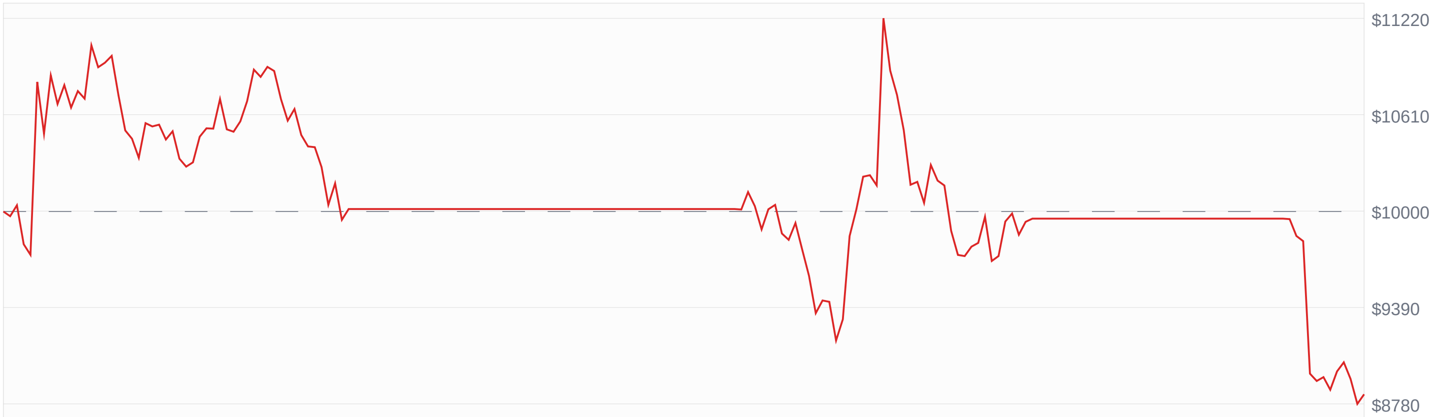
BACKTEST REPORT

Backtest #35213 · META · EVO_EVOWEBIDEA_v388

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_v388 strategy on META failed catastrophically, delivering an -11.62% ROI and a negative Sharpe ratio of -0.45 with a severe 21.75% drawdown. Such poor performance stems from a critically low sample size of only three trades, rendering the 33.3% win rate statistically insignificant and unreliable for institutional deployment. The limited trade history suggests the strategy lacks robustness and fails to filter adverse volatility, leading to rapid capital erosion. We must immediately increase the simulation window or adjust entry filters to accumulate a statistically significant trade volume before re-evaluating risk parameters.

ADDITIONAL METRICS

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