LATINOS TRADING

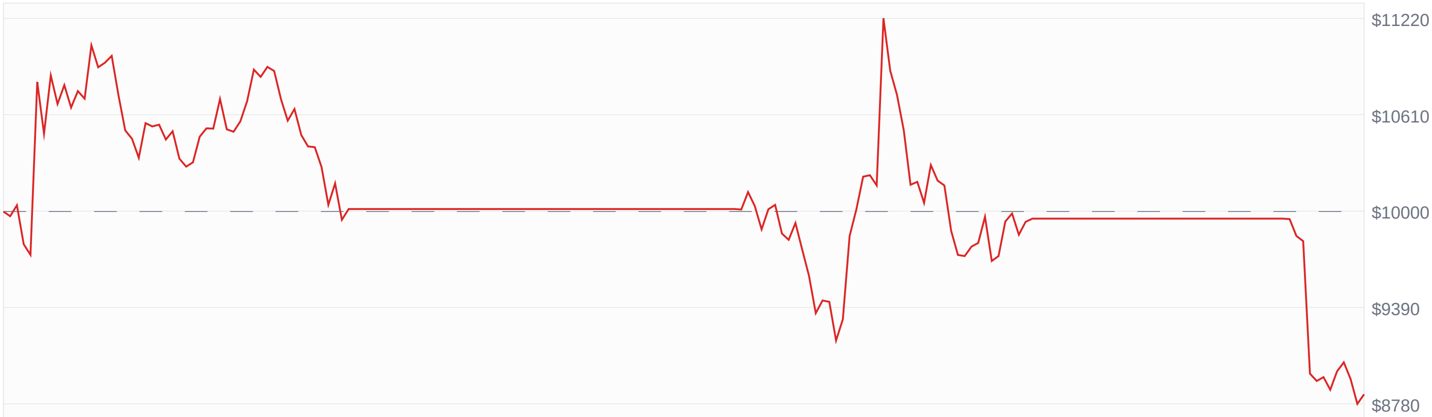
BACKTEST REPORT

Backtest #35687 · META · EVO_EVOWEBIDEA_v343

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_v343 backtest on META shows severe underperformance with a negative ROI and a Sharpe ratio below zero, indicating the strategy failed to generate alpha. With only three trades executed, the statistical signal is too weak to validate the observed 21.75% maximum drawdown or the 33.3% win rate as meaningful market patterns. Such a low trade count creates high variance, meaning the poor results could easily be noise rather than a flaw in the core logic. The next step is to increase the lookback period or tighten entry filters to generate a sufficient sample size for reliable risk assessment. Until the sample grows, this specific configuration cannot be recommended for live deployment or further optimization.

ADDITIONAL METRICS

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

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