LATINOS TRADING

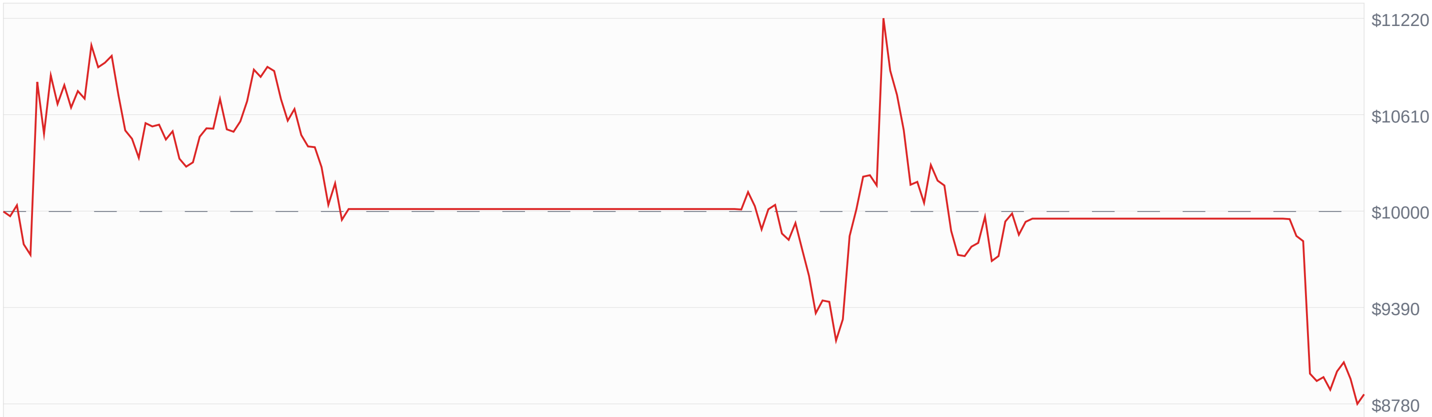
BACKTEST REPORT

Backtest #45406 · META · EVO_WEBIDEA_v979

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 META backtest for EVO_WEBIDEA_v979 failed to generate alpha, delivering an ROI of negative 11.62% alongside a negative Sharpe ratio of 0.45. With only three trades executed, the sample size is insufficient to establish statistical significance, rendering the 33.3% win rate and 21.75% drawdown highly volatile and unreliable. The strategy likely suffered from overfitting or poor parameter selection for the current market regime, as evidenced by the severe capital erosion. We must reject this configuration immediately and run a new simulation with tightened entry filters or a longer time horizon to validate robustness.

ADDITIONAL METRICS

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