LATINOS TRADING

BACKTEST REPORT

Backtest #47174 · META · EVO_EVOWEBIDEA_v167

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_EVOWEBIDEA_v167 backtest on META resulted in a -17.50% return with a zero win rate and a 33.28% drawdown across only three trades, indicating severe overfitting or regime failure rather than a robust strategy. A Sharpe ratio of -0.85 confirms the approach generated consistent losses, and the extreme variance suggests the model lacks statistical confidence given such a minuscule sample size. This outcome likely stems from a single losing trade wiping out the entire capital base, making any conclusion about forward performance unreliable. The immediate next step is to discard this specific parameter set and retrain the model with a broader lookback window to improve generalization across different market cycles.

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**