LATINOS TRADING

BACKTEST REPORT

Backtest #56235 · 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

This strategy on META failed catastrophically, returning -17.50% with a zero win rate and a 33.28% drawdown across only three trades. The negative Sharpe ratio of -0.85 indicates the losses significantly outweighed any gains, suggesting the signal logic is fundamentally misaligned with current volatility. With such a tiny sample size, the statistical confidence is negligible, and the results likely reflect overfitting rather than a robust market inefficiency. The absolute lack of winning trades implies the entry triggers are consistently late or the stop-losses are too wide, allowing minor swings to become fatal errors. The immediate next step is to discard this specific parameter set and retest with tighter stop-loss levels or a

ADDITIONAL METRICS

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

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