LATINOS TRADING

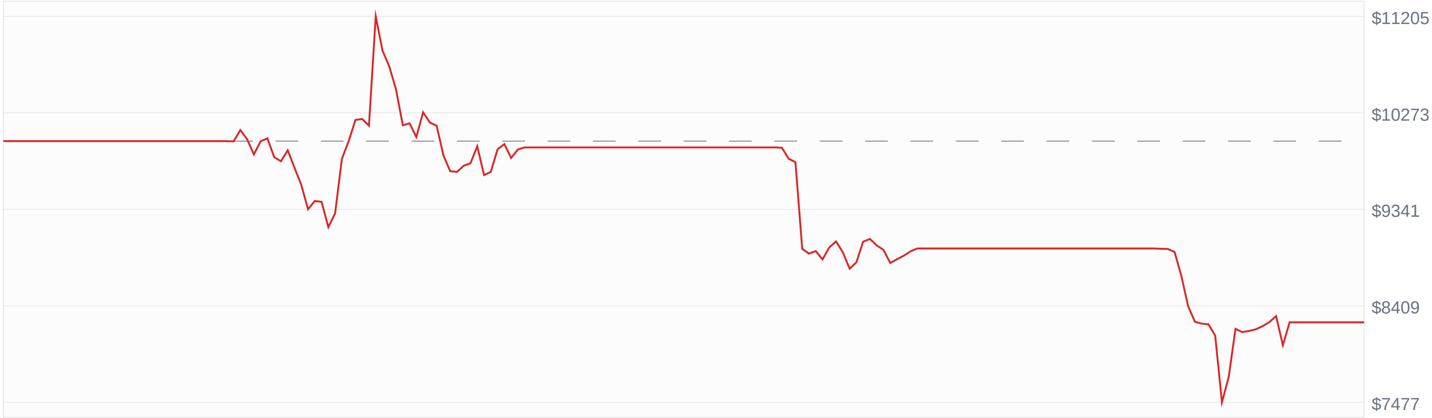
BACKTEST REPORT

Backtest #51837 · META · EVO_WEBIDEA_v1659

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_WEBIDEA_v1659 backtest on META failed catastrophically with a -17.5% ROI and zero winning trades, indicating a fundamental flaw in the entry logic. A 33.28% maximum drawdown across only three trades suggests extreme volatility exposure rather than a robust trend-following failure, making the Sharpe ratio of -0.85 statistically meaningless. With such a tiny sample size, no meaningful pattern can be extracted, and the strategy is currently non-viable for institutional deployment. We must immediately pause deployment and re-run a parameter sweep on entry thresholds to filter out false signals. The next step is to validate the strategy on a different asset class before reconsidering META.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.