LATINOS TRADING

BACKTEST REPORT

Backtest #50097 · META · EVO_GG1RSISNIP_v1369

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_GG1RSISNIP_v1369 backtest on META shows a catastrophic failure with zero winning trades and a maximum drawdown of 33.28%, indicating the signal logic failed to capture any upward price movement during the simulation period. Such a poor Sharpe ratio of -0.85 on only three trades provides statistically insignificant confidence, meaning the strategy is likely overfit noise rather than a robust edge. The strategy suffered from a complete lack of risk management, as the loss of 17.50% capital occurred across a single trade execution without meaningful stop-loss adherence. I will immediately run a parameter optimization on the entry and exit thresholds to identify if minor adjustments can prevent the strategy from exiting the market prematurely.

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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