LATINOS TRADING

BACKTEST REPORT

Backtest #56337 · META · EVO_GG1RSISNIP_v365

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_v365 backtest on META reveals a complete failure with zero winning trades and a catastrophic -17.50% return. A Sharpe ratio of -0.85 and a maximum drawdown of 33.28% indicate severe risk exposure relative to the minimal sample size of only three executed trades. Such a limited dataset provides zero statistical confidence, making the negative performance purely anecdotal rather than a robust signal of strategy failure. The model likely overfit to transient price noise or failed to adapt to current market volatility regimes. The immediate next step is to discard this parameter set and retrain the algorithm on a broader historical window to validate logic before live deployment.

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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