LATINOS TRADING

BACKTEST REPORT

Backtest #57137 · META · EVO_GG1RSISNIP_v267

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_v267 backtest on META reveals a catastrophic failure with zero winning trades and a -17.5% return, driven by a single catastrophic loss that wiped out capital. Such a tiny sample of three trades provides no statistical confidence to generalize strategy performance or validate any technical edge. The strategy clearly overfit to noise rather than capturing a sustainable alpha, resulting in a negative Sharpe ratio and unacceptable drawdown. The immediate next step is to audit the signal logic for outlier sensitivity and expand the dataset to at least one hundred trades before redeployment.

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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