LATINOS TRADING

BACKTEST REPORT

Backtest #48217 · META · EVO_GG1RSISNIP_v1001

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_v1001 backtest on META reveals a catastrophic failure with zero winning trades and a 33% drawdown, driven by only three executed transactions. A Sharpe ratio of -0.85 confirms the strategy generated negative risk-adjusted returns, indicating the logic was fundamentally misaligned with the market's volatility profile. With a sample size of merely three trades, statistical confidence is nonexistent, rendering any observed patterns unreliable for live deployment. The primary failure likely stems from an over-optimized or overly sensitive entry condition that failed to filter false signals. The immediate next step is to discard the current parameter set and retrain the model using a broader lookback period to improve

ADDITIONAL METRICS

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