LATINOS TRADING

BACKTEST REPORT

Backtest #48567 · META · EVO_GG1RSISNIP_v1084

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_v1084 backtest on META yields a -17.50% ROI with a zero win rate, indicating a fundamental breakdown in signal logic rather than random noise. Three total trades and a severe 33.28% drawdown suggest the strategy failed to filter market conditions, resulting in unprofitable executions during a volatile period. With only three trades, statistical significance is negligible, making any performance metrics unreliable and prone to extreme overfitting. The negative Sharpe ratio of -0.85 confirms that the risk-adjusted returns are poor, rendering the approach unsuitable for live deployment. We must re-examine the entry thresholds and implement a stricter volatility filter before re-running the simulation.

ADDITIONAL METRICS

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