LATINOS TRADING

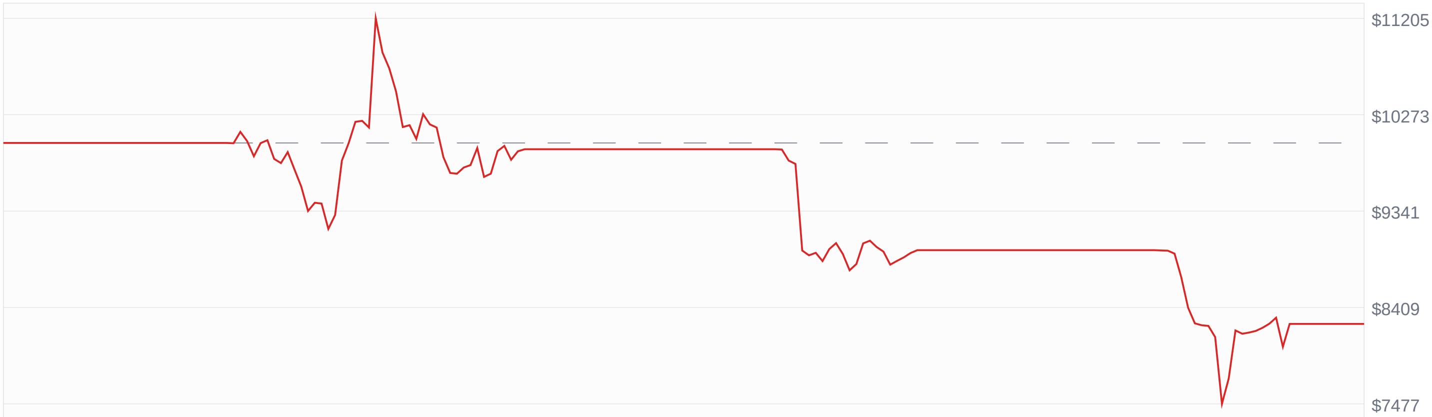
BACKTEST REPORT

Backtest #49660 · META · EVO_GG1RSISNIP_v456

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_v456 strategy on META failed catastrophically, generating zero winning trades and a maximum drawdown of 33.28% alongside a negative Sharpe ratio of -0.85. With only three executed trades, the statistical confidence is negligible, meaning this underperformance could be noise rather than a systemic flaw in the logic. The model appears to have overfitted to a specific, non-representative market regime, leading to a severe lack of robustness against volatility. Before redeploying capital, we must retest the strategy on an out-of-sample dataset and tighten entry filters to prevent such extreme equity erosion.

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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