LATINOS TRADING

BACKTEST REPORT

Backtest #49798 · META · EVO_GG1RSISNIP_v1227

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 backtest reveals a catastrophic failure for META, with zero winning trades and a severe 33.28% drawdown. A win rate of 0% across only three trades indicates the strategy lacks statistical significance and is likely overfitted to noise. The negative Sharpe ratio confirms the strategy generated returns worse than cash, failing to capture meaningful alpha. Given the tiny sample size, these metrics are unreliable predictors of future performance without further data. The immediate next step is to audit the signal logic to ensure it isn't triggering on false breakouts or anomalous volatility.

ADDITIONAL METRICS

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