LATINOS TRADING

BACKTEST REPORT

Backtest #52143 · META · EVO_GG1RSISNIP_v942

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_v942 strategy failed catastrophically on META, posting a -17.5% return with zero winning trades and a maximum drawdown of 33.28% across only three executions. This statistically insignificant sample size renders the -0.85 Sharpe ratio and negative equity meaningless for live deployment, as the model likely overfitted to noise rather than capturing genuine alpha. The absolute lack of successful signals suggests the entry conditions are misaligned with current market microstructure or volatility regimes. We must immediately retrain the model with updated feature sets and expand the backtest window to validate robustness before considering any modifications.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.