LATINOS TRADING

BACKTEST REPORT

Backtest #56817 · META · EVO_GG1RSISNIP_v365

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_v365 backtest on META is a stark failure, delivering a -17.50% return with zero winning trades over a mere three transactions. Such a tiny sample size renders the -0.85 Sharpe ratio and 33.28% drawdown statistically insignificant and potentially misleading noise rather than robust performance metrics. The strategy clearly failed to capture any upside momentum, exposing the capital to disproportionate downside risk during this specific market regime. Before deploying live capital, we must re-evaluate the signal logic and test on a longer historical timeframe to ensure the strategy is not simply overfitted or fundamentally flawed.

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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