LATINOS TRADING

BACKTEST REPORT

Backtest #46443 · 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 resulted in a -17.50% loss with zero winning trades, indicating a complete failure to generate alpha in this sample. Such a low trade count of three signals insufficient statistical power to draw meaningful conclusions about strategy robustness or market fit. A maximum drawdown of 33.28% suggests severe exposure to adverse price movements that the current logic did not filter effectively. Before deploying live capital, we must expand the test period to ensure the strategy handles different volatility regimes. The next step is to re-run the simulation with a longer historical window to validate if the poor performance is an anomaly or a structural flaw.

ADDITIONAL METRICS

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