LATINOS TRADING

BACKTEST REPORT

Backtest #48040 · META · EVO_GG1RSISNIP_v959

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_v959 backtest on META resulted in a -17.50% drawdown with zero winning trades across only three executions. This statistical sample is insufficient to generate reliable alpha or validate the strategy's robustness against market noise. The negative Sharpe ratio of -0.85 confirms that losses significantly outweighed gains, likely due to poor entry timing in a volatile tech sector. We must immediately expand the sample size by running a longer historical simulation before deploying capital.

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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