LATINOS TRADING

BACKTEST REPORT

Backtest #51253 · 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 failed catastrophically, delivering a -17.50% ROI and a 33.28% drawdown with zero winning trades. With only three executed trades, the sample size is statistically insignificant, rendering the negative Sharpe ratio of -0.85 unreliable for any robust regime assessment. The strategy likely suffered from overfitting or a severe regime mismatch during the specific period tested, as it generated no profitable signals. We must expand the simulation window to capture more market cycles before drawing definitive conclusions about its viability. The immediate next step is to retrain the model with expanded historical data and stricter entry filters to reduce false signals.

ADDITIONAL METRICS

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