LATINOS TRADING

BACKTEST REPORT

Backtest #56423 · META · EVO_GG1RSISNIP_v380

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_v380 backtest on META is a statistical failure, delivering a -17.50% return with zero winning trades and a -0.85 Sharpe ratio. Such extreme drawdowns and a lack of profitable signals across only three trades suggest the strategy is fundamentally misaligned with current market volatility. Statistical confidence is negligible given the minuscule sample size, making these metrics unreliably noisy rather than indicative of structural flaws. The absolute absence of wins indicates a critical threshold error or regime mismatch that requires immediate parameter revision before live deployment.

ADDITIONAL METRICS

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