LATINOS TRADING

BACKTEST REPORT

Backtest #47983 · META · EVO_GG1RSISNIP_v942

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_v942 strategy on META failed catastrophically, delivering a negative ROI of 17.50% with zero wins and a 33.28% drawdown across only three trades. Such a minuscule sample size renders the results statistically insignificant and highlights severe overfitting or a complete failure to capture market structure. The negative Sharpe ratio of 0.85 confirms that downside risk vastly outweighed any theoretical upside potential during this simulation period. Immediate action requires pausing this configuration and backtesting with expanded parameters to ensure robustness before re-introduction.

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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